

NATIONAL SECURITIES CLEARING CORPORATION LIMITED
SECURITIES LENDING & BORROWING SCHEME
Circular No. 089

Download ref no: NSE/CMPT/15631

September 02, 2010

SETTLEMENT CALENDAR FOR OCTOBER 2010 –SLBM

In pursuance of circular no. NSE/CMPT/15017 dated June 18, 2010 regarding revision in Securities Lending and Borrowing Scheme it is hereby notified that the Clearing Corporation will observe the following settlement schedules for the month of October 2010.

- 1) The settlement schedule for First Leg Settlement (Settlement Type 'L') is placed in Annexure 'A'
- 2) The settlement schedule for Reverse Leg Settlement (Settlement Type 'P') is placed in Annexure 'B'
- 3) The settlement schedule for Reverse Leg Auction (Settlement Type 'Q') is placed in Annexure 'C'

For any further clarifications Participants may contact the following officials of the Clearing Corporation:

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Annexure 'A'				
SETTLEMENT CALENDAR SLBS FIRST LEG				
Settlement Type	Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date
L	2010188	1-Oct-10	1-Oct-10	4-Oct-10
L	2010189	4-Oct-10	4-Oct-10	5-Oct-10
L	2010190	5-Oct-10	5-Oct-10	6-Oct-10
L	2010191	6-Oct-10	6-Oct-10	7-Oct-10
L	2010192	7-Oct-10	7-Oct-10	8-Oct-10
L	2010193	8-Oct-10	8-Oct-10	11-Oct-10
L	2010194	11-Oct-10	11-Oct-10	12-Oct-10
L	2010195	12-Oct-10	12-Oct-10	13-Oct-10
L	2010196	13-Oct-10	13-Oct-10	14-Oct-10
L	2010197	14-Oct-10	14-Oct-10	15-Oct-10
L	2010198	15-Oct-10	15-Oct-10	18-Oct-10
L	2010199	18-Oct-10	18-Oct-10	19-Oct-10
L	2010200	19-Oct-10	19-Oct-10	20-Oct-10
L	2010201	20-Oct-10	20-Oct-10	21-Oct-10
L	2010202	21-Oct-10	21-Oct-10	22-Oct-10
L	2010203	22-Oct-10	22-Oct-10	25-Oct-10
L	2010204	25-Oct-10	25-Oct-10	26-Oct-10
L	2010205	26-Oct-10	26-Oct-10	27-Oct-10
L	2010206	27-Oct-10	27-Oct-10	28-Oct-10
L	2010207	28-Oct-10	28-Oct-10	29-Oct-10
L	2010208	29-Oct-10	29-Oct-10	1-Nov-10
Recall and Repay transactions shall be settled on T+1 basis along with the respective L leg settlement				

Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
10	P	2010510	7-Oct-10
11	P	2010511	4-Nov-10
12	P	2010512	2-Dec-10
01	P	2011501	6-Jan-11
02	P	2011502	3-Feb-11
03	P	2011503	3-Mar-11
04	P	2011504	7-Apr-11
05	P	2011505	5-May-11
06	P	2011506	2-Jun-11
07	P	2011507	7-Jul-11
08	P	2011508	4-Aug-11
09	P	2011509	1-Sep-11
10*	P	2011510	6-Oct-11
*10 Series with reverse leg settlement date 06-Oct-2011 will be available from 08-Oct-2010			

Annexure 'C'					
Settlement Calendar SLBS Auction Reverse Leg					
Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
10	Q	2010510	7-Oct-10	7-Oct-10	8-Oct-10
11	Q	2010511	4-Nov-10	4-Nov-10	8-Nov-10
12	Q	2010512	2-Dec-10	2-Dec-10	3-Dec-10
01	Q	2011501	6-Jan-11	6-Jan-11	7-Jan-11
02	Q	2011502	3-Feb-11	3-Feb-11	4-Feb-11
03	Q	2011503	3-Mar-11	3-Mar-11	4-Mar-11
04	Q	2011504	7-Apr-11	7-Apr-11	8-Apr-11
05	Q	2011505	5-May-11	5-May-11	6-May-11
06	Q	2011506	2-Jun-11	2-Jun-11	3-Jun-11
07	Q	2011507	7-Jul-11	7-Jul-11	8-Jul-11
08	Q	2011508	4-Aug-11	4-Aug-11	5-Aug-11
09	Q	2011509	1-Sep-11	1-Sep-11	2-Sep-11
10	Q	2011510	6-Oct-11	6-Oct-11	7-Oct-11