



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : FUTURES & OPTIONS

Download Ref No : NSCCL/CMPT/33440

Date : October 18, 2016

Circular Ref. No : 1997/2016

All Members,

Sub: Settlement schedule and client margin reporting on account of Muhurat Trading Session

This has reference to circular no.93/2016 (Download Ref No. NSE/FAOP/33425) dated October 17, 2016 regarding the Muhurat Trading session on account of Diwali to be held on Sunday, October 30, 2016. In this regard, members may please note the following:

1. Two risk parameter files based on prices of the securities at previous close, and at the end of day shall be provided.
2. Reporting time of holdings for FPI (category I & II) /MF for additional limits in index products will be 20:30 and 21:00 hours respectively.
3. On account of trading on October 30, 2016, the pay in/pay out transactions for the same shall be settled on November 01, 2016. The settlements due on November 01, 2016 shall be done on a sequential basis as given below:

Settlement Date	Settlement sequence	Trade Date	Pay-in-time at NSCCL on settlement day
01-Nov-16	1 st round	28-Oct-16	11:00 hrs
01-Nov-16	2 nd round	30-Oct-16	12:30 hrs

4. Client Margin Reporting:- The schedule for client margin reporting on account of Muhurat Trading on October 30, 2016 shall be as under:

Trade Date	Sign Off Date
21-Oct-16	28-Oct-16
24-Oct-16	30-Oct-16
25-Oct-16	01-Nov-16
26-Oct-16	02-Nov-16
27-Oct-16	03-Nov-16
28-Oct-16	04-Nov-16
30-Oct-16	07-Nov-16

**For and on behalf of
National Securities Clearing Corporation Ltd.**

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