

NSE Clearing Limited

Department: FUTURES AND OPTIONS SEGMENT	
Download Ref No: NCL/CMPT/60769	Date: February 19, 2024
Circular Ref. No: 020/2024	

All Members,

Sub: Clearing and settlement timings for special live trading session on 02-Mar-2024

This is with reference to NCL Circular no. NCL/CMPT/44701 dated June 19, 2020, regarding 'Unannounced operations from Disaster Recovery (DR) Site', circular no. NSE/MSD/60677 dated February 14, 2024, regarding 'the live trading sessions on March 02, 2024 (Saturday) with intraday switch over to DR site', circular no. NCL/CMPT/60709 regarding 'Special Trading session to be held on Saturday, March 02, 2024' and circular no. NCL/CMPT/60545 dated February 05, 2024, 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 13:30 and 14:00 hours respectively.
3. On account of trading on March 02, 2024, the pay in/pay out transactions for the trade date March 01, 2024, and March 02, 2024, shall be settled on March 04, 2024, at 8:30 am.
4. Client Margin Reporting: - The schedule for client margin reporting on account of Special Live Trading Session on March 02, 2024, shall be as under:

Trade Date	Cut Off Date
26-Feb-24	02-Mar-24
27-Feb-24	04-Mar-24
28-Feb-24	05-Mar-24
29-Feb-24	06-Mar-24
01-Mar-24	07-Mar-24
02-Mar-24	11-Mar-24

5. Timings for custodian participant (CP) code modification/ Give up confirmation for trades done on March 02, 2024, shall be 9:15 hrs – 10:00 hrs & 11:30 hrs – 12:40 hrs.

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6. Collateral -

Collateral Type	Request Type	Session 1	Session 2
Cash Addition	-	07:00 to 10:00	11:00 to 13:15
Allocation of Collaterals	Immediate	07:00 to 10:00	11:00 to 14:00
Securities Release request cut off time	-	08:00 to 10:00	11:00 to 14:00
Cash Release (only for cash deposited on the day)	EOD and Value Date only	07:15 to 10:00	11:00 to 13:15

**For and on behalf of
NSE Clearing Limited**

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