

NSE Clearing Limited

**DEPARTMENT : CAPITAL MARKET SEGMENT**

Download Ref No: NCL/CMPT/50078

Date : October 22, 2021

Circular Ref. No: 0327/2021

All Members/ Custodians/ PCMs,

**Sub: - Timings for file upload/download on account of Muhurat Trading Session**

In view of Muhurat Trading session on account of Diwali to be held on Thursday, November 04, 2021. In this regard, members and custodians may please note the following:

1. Timings for allocating / modifying trades on November 04, 2021 for the trades done on November 03, 2021 will be as follows:

Process	Timings
Obligation Transfer Request (OTR) cut – off time	18:30 hrs
Custodial NCIS log off time	18:30 hrs to 19:00 hrs.

2. Timings for custodian participant (CP) code modification in NCMS and reports downloaded by Clearing Corporation to Members/Custodians for trades done on November 04, 2021:

Process	Timings
Trades Modification (CP CODE)	18:00 hrs – 19:45 hrs
Daily Obligation Reports	20:30 hrs.

3. Additionally, members are informed that two VaR files based on prices of securities at previous close and at end of day shall be provided.
4. Timing for T day confirmations for trades executed on November 04, 2021 will be as follows

Process	Timings
Obligation Transfer Request start time	20:15 hrs
T day confirmation window	20:15 hrs to 20:45 hrs
Custodial NCIS log off time	20:45 hrs to 21:30 hrs.
EPI of Securities Funds and Securities cut-off	21:30 hrs

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5. Client Margin Reporting:- The schedule for client margin reporting on account of Muhurat Trading on November 04, 2021 shall be as under:

Trade Date	Cut Off Date
27-Oct-21	03-Nov-21
28-Oct-21	04-Nov-21
29-Oct-21	08-Nov-21
01-Nov-21	09-Nov-21
02-Nov-21	10-Nov-21
03-Nov-21	11-Nov-21
04-Nov-21	12-Nov-21

6. The settlement schedule for trades executed on November 04, 2021 is as given below:

SETTLEMENT CALENDAR – (ROLLING T+2)					
Settlement Type	Settlement No.	Trade Start Date	Trade End Date	Custodial Confirmation Date	Settlement Date
N, W, G	2021209	04-Nov-21	04-Nov-21	08-Nov-21	09-Nov-21

On account of Muhurat Trading Session, multiple settlements have been scheduled on November 09, 2021. Details of Pay in – Payout timings along with auction trade details are attached as per Annexure A.

All members/custodians are requested to take note of the same.

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

Ashwini Goraksha  
Associate Vice President

Telephone No	Fax No	Email id
18002660050	+91-22-26598242	cm_clearing_ops@nscl.co.in

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### Annexure A

Members are requested to note that on account of settlement holiday on November 04, 2021, multiple settlements have been scheduled on November 09, 2021. Details of the settlement schedule for multiple settlements are as given below:

Settlement Type & Number	Trade Date	Custodial Confirmation Date	Settlement Date	Pay-in time	Pay-out time
N, W, G 2021208	03-Nov-21	08-Nov-21	09-Nov-21	10.30 hrs	12.30 hrs
A 2021207	08-Nov-21	08-Nov-21	09-Nov-21	08.30 hrs	10.00 hrs
N, W, G 2021209	04-Nov-21	08-Nov-21	09-Nov-21	14.00 hrs	16.30 hrs

You are also requested to take note of the cut-off timings for pay-in at the depositories end due to the revised settlement timings for November 09, 2021.

Kindly note that Auction trading and settlement under the revised auction cycle will be conducted as follows: □

Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date	Auction Settlement Number	Auction Trade Date	Auction Settlement Date
N 2021208	03-Nov-21	08-Nov-21	09-Nov-21	A 2021208	09-Nov-21	10-Nov-21
N 2021209	04-Nov-21	08-Nov-21	09-Nov-21			
N 2021210	08-Nov-21	09-Nov-21	10-Nov-21	A 2021210	10-Nov-21	11-Nov-21

Shortages of N2021209 and N2021210 will be assigned to Auction A2021210 there will be no auction trading for A2021209.