

NATIONAL SECURITIES CLEARING CORPORATION LIMITED
SECURITIES LENDING & BORROWING SCHEME
Circular No.005

Download ref no: NSE/CMPT/14053

February 03, 2010

To

All Participants & Custodians,

Sub: Special Session for Live Trading On Saturday 6th February, 2010 - SLBM

In pursuance of NSE circular download Ref No NSE/CMTR/14051 dated February 3, 2010 for the capital market segment, a special live trading session shall be held on Saturday, February 06, 2010 for the Securities Lending and Borrowing scheme.

Market Timings for the special live trading session on Saturday, February 06, 2010 shall be as follows:

Market Open Timing : 11:00 hours
Market Close Timing : 12:30 hours

On account of special session for live trading on Saturday, 6th February 2010 in SLBM there will be a change in the clearing and settlement schedules as mentioned below. Transactions executed on Saturday, February 06, 2010 shall be settled on Monday, February 08, 2010 for the first leg and on Friday, March 26, 2010 for the reverse leg.

The settlement number for the transactions executed on Saturday, February 06, 2010 shall be 2010300.

Clearing

Activities	Revised timings/ schedules
T Day	
SLBS transaction session	11:00 – 12:30 p.m
CP code modification	1:00 p.m
Custodial confirmation	3:00 p.m
Final obligation to Participant	4:00 p.m

Settlement

The timings of pay in/pay out for the settlements on February 08, 2010 are as under:

Settlement Type & Number	Transaction Date	Settlement Date	Pay-in at NSCCL on settlement day	Pay-out at NSCCL on settlement day
L 2010024	05-FEB-10	08-FEB-10	08:30 a.m.	09:45 a.m.
P 2009237	21-DEC-09*	08-FEB-10	08:30 a.m.	09:45 a.m.
Q 2009236	05-FEB-10	08-FEB-10	08:30 a.m.	09:45 a.m.
L 2010300	06-FEB-10	08-FEB-10	10:15 a.m.	12:00 noon Onwards

*First leg transaction date

Pay-in/pay-out timings for settlements scheduled on March 26, 2010 are as under:

Settlement Type & Number	Transaction Date	Settlement Date	Pay-in at NSCCL on settlement day	Pay-out at NSCCL on settlement day
P 2010024	05-FEB-10*	26-MAR-10	08:30 a.m.	09:45 a.m.
Q 2010023	25-MAR-10	26-MAR-10	08:30 a.m.	09:45 a.m.
P 2010300	06-FEB-10*	26-MAR-10	10:15 a.m.	12:00 noon onwards

*First leg transaction date

Auction Settlement for reverse leg shortages for P 2010024 and P 2010300 shall be conducted under Q 2010024 on 29th March, 2010.

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

Mr. Nilesh Lalbundre, Mr. Rohit Patki and Mr. Harpreet Singh Chawla

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Yours faithfully,

For National Securities Clearing Corporation Ltd

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