



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

SEGMENT : CURRENCY DERIVATIVES	
Download Ref No : NSE/CD/19947	Date : February 03, 2012
Circular Ref. No : 359/2012	

All NSE Members

Sub: CDS - SETTLEMENT CALENDAR FOR MARCH 2012 FOR IRF DELIVERY SETTLEMENT

This in continuation to our circular no NSCCL/CDS/C&S/092 dated August 25, 2009 with respect to clearing and settlement of Interest Rate Futures contracts and circular no. 133 (download ref. no.NSE/CD/13758) on revision in delivery period for Interest Rate Futures.

You are requested to note that the following settlement schedules shall be observed for the month of MARCH 2012 for IRF delivery settlement in FUTIRD contracts.

1. SETTLEMENT CALENDAR IRF NORMAL – SETTLEMENT TYPE ‘V’

Settlement Type	Settlement Number	Intent Date	Settlement Date
V	2012001	28-MAR-2012	30-MAR-2012

2. SETTLEMENT CALENDAR IRF AUCTION – SETTLEMENT TYPE ‘Y’

Settlement Type	Settlement Number	Auction Trade Date	Settlement Date
Y	2012260	29-MAR-2012	30-MAR-2012
Y	2012001	30-MAR-2012	03-APR-2012

For National Securities Clearing Corporation Ltd

Arvind Goyal
Chief Manager
agoyal@nse.co.in

Contact Person	Telephone No	Fax No	Email id
Mr.Viswajeet Tripathy & Ms.Swati Kulkarni	022-26598310/11	022-26598294	cds_clearing@nse.co.in