



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : SECURITIES LENDING & BORROWING SCHEME (SLBS)

Download Ref No : NSE/CMPT/19752

Date : January 04, 2012

Circular Ref. No : 002/2012

All Participants and Custodians,

Sub: SLBS- Settlement Calendar for February 2012

In pursuance of circular no. NSE/CMPT/15017 dated June 18, 2010 regarding revision in Securities Lending and Borrowing Scheme it is hereby notified that the Clearing Corporation will observe the following settlement schedules for the month of February 2012.

- 1) The settlement schedule for First Leg Settlement (Settlement Type 'L') is placed in Annexure 'A'
- 2) The settlement schedule for Reverse Leg Settlement (Settlement Type 'P') is placed in Annexure 'B'
- 3) The settlement schedule for Reverse Leg Auction (Settlement Type 'Q') is placed in Annexure 'C'

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

Mr. Nilesh Lalbundre, Mr.Gaurav Khinvsara or Mr. Samir Rajdev

Yours faithfully,

For National Securities Clearing Corporation Ltd

Nagendra Kumar

Asst Vice President

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Annexure 'A'				
SETTLEMENT CALENDAR SLBS FIRST LEG				
Settlement Type	Settlement Number	Trade Date	Custodial Confirmation Date	Settlement Date
L	2012022	1-Feb-12	1-Feb-12	2-Feb-12
L	2012023	2-Feb-12	2-Feb-12	3-Feb-12
L	2012024	3-Feb-12	3-Feb-12	6-Feb-12
L	2012025	6-Feb-12	6-Feb-12	7-Feb-12
L	2012026	7-Feb-12	7-Feb-12	8-Feb-12
L	2012027	8-Feb-12	8-Feb-12	9-Feb-12
L	2012028	9-Feb-12	9-Feb-12	10-Feb-12
L	2012029	10-Feb-12	10-Feb-12	13-Feb-12
L	2012030	13-Feb-12	13-Feb-12	14-Feb-12
L	2012031	14-Feb-12	14-Feb-12	15-Feb-12
L	2012032	15-Feb-12	15-Feb-12	16-Feb-12
L	2012033	16-Feb-12	16-Feb-12	17-Feb-12
L	2012034	17-Feb-12	17-Feb-12	21-Feb-12
L	2012035	21-Feb-12	21-Feb-12	22-Feb-12
L	2012036	22-Feb-12	22-Feb-12	23-Feb-12
L	2012037	23-Feb-12	23-Feb-12	24-Feb-12
L	2012038	24-Feb-12	24-Feb-12	27-Feb-12
L	2012039	27-Feb-12	27-Feb-12	28-Feb-12
L	2012040	28-Feb-12	28-Feb-12	29-Feb-12
L	2012041	29-Feb-12	29-Feb-12	1-Mar-12
Recall and Repay transactions shall be settled on T+1 basis along with the respective L leg settlement				

Annexure 'B'			
Settlement Calendar SLBS Reverse Leg			
Series	Settlement Type	Settlement Number	Reverse Leg Settlement Date
02	P	2012502	2-Feb-12
03	P	2012503	1-Mar-12
04	P	2012504	9-Apr-12
05	P	2012505	3-May-12
06	P	2012506	7-Jun-12
07	P	2012507	5-Jul-12
08	P	2012508	2-Aug-12
09	P	2012509	6-Sep-12
10	P	2012510	4-Oct-12
11	P	2012511	1-Nov-12
12	P	2012512	6-Dec-12
01	P	2013501	3-Jan-13
02*	P	2013502	7-Feb-13

*02 Series with reverse leg settlement date 07-Feb-2013 will be available from 08-Feb-2012

Annexure 'C'					
Settlement Calendar SLBS Auction Reverse Leg					
Series	Settlement Type	Settlement Number	Transaction Date	Custodial Confirmation Date	Settlement Date
02	Q	2012502	2-Feb-12	2-Feb-12	3-Feb-12
03	Q	2012503	1-Mar-12	1-Mar-12	2-Mar-12
04	Q	2012504	9-Apr-12	9-Apr-12	10-Apr-12
05	Q	2012505	3-May-12	3-May-12	4-May-12
06	Q	2012506	7-Jun-12	7-Jun-12	8-Jun-12
07	Q	2012507	5-Jul-12	5-Jul-12	6-Jul-12
08	Q	2012508	2-Aug-12	2-Aug-12	3-Aug-12
09	Q	2012509	6-Sep-12	6-Sep-12	7-Sep-12
10	Q	2012510	4-Oct-12	4-Oct-12	5-Oct-12
11	Q	2012511	1-Nov-12	1-Nov-12	2-Nov-12
12	Q	2012512	6-Dec-12	6-Dec-12	7-Dec-12
01	Q	2013501	3-Jan-13	3-Jan-13	4-Jan-13
02	Q	2013502	7-Feb-13	7-Feb-13	8-Feb-13