



**NATIONAL SECURITIES CLEARING CORPORATION LIMITED**

| <b>SEGMENT : CURRENCY DERIVATIVES</b> |                          |
|---------------------------------------|--------------------------|
| Download Ref No : NSE/CD/19946        | Date : February 03, 2012 |
| Circular Ref. No : 358/2012           |                          |

All NSE Members

**Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MARCH 2012**

The Settlement Schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of MARCH 2012 is enclosed below:

| Trade Date | Daily Settlement Date |
|------------|-----------------------|
| 1-Mar-12   | 2-Mar-12              |
| 2-Mar-12   | 5-Mar-12              |
| 5-Mar-12   | 6-Mar-12              |
| 6-Mar-12   | 7-Mar-12              |
| 7-Mar-12   | 9-Mar-12              |
| 9-Mar-12   | 12-Mar-12             |
| 12-Mar-12  | 13-Mar-12             |
| 13-Mar-12  | 14-Mar-12             |
| 14-Mar-12  | 15-Mar-12             |
| 15-Mar-12  | 16-Mar-12             |
| 16-Mar-12  | 19-Mar-12             |
| 19-Mar-12  | 20-Mar-12             |
| 20-Mar-12  | 21-Mar-12             |
| 21-Mar-12  | 22-Mar-12             |
| 22-Mar-12  | 26-Mar-12             |
| 26-Mar-12  | 27-Mar-12             |
| 27-Mar-12  | 28-Mar-12             |
| 28-Mar-12  | 29-Mar-12*            |
| 29-Mar-12  | 30-Mar-12**           |
| 30-Mar-12  | 3-Apr-12              |

\*The final settlement for March 2012 91-Day GOI T-Bill future contracts shall be on 29-Mar-2012

\*\*The final settlement for March 2012 Currency futures and options contracts shall be on 30-Mar-2012

For National Securities Clearing Corporation Ltd

Arvind Goyal  
Chief Manager  
[agoyal@nse.co.in](mailto:agoyal@nse.co.in)

| Contact Person                               | Telephone No    | Fax No       | Email id   |
|--|-----------------|--------------|--|
| Mr.Viswajeet Tripathy &<br>Ms.Swati Kulkarni | 022-26598310/11 | 022-26598294 | <a href="mailto:cds_clearing@nse.co.in">cds_clearing@nse.co.in</a> |