



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NSCCL/CD/37309

Date : March 26, 2018

Circular Ref. No : 25/2018

All Members,

Sub: CDS - Revised settlement schedule on account of Annual Bank Closing

This is with reference to circular no. NSE/CD/37305 dated March 26, 2018 and in partial modification to circular NSCCL/CD/36902 dated February 05, 2018 and NSCCL/CD/37134 dated March 06, 2018 regarding settlement schedule for the month of March 2018 and April 2018, members may kindly note the revised MTM settlement schedule on account of Annual Bank Closing on April 02, 2018:

| Trade Date | Daily Settlement Date |
|-------------|-----------------------|
| 28-Mar-2018 | 03-Apr-2018* |

Client Margin Reporting:-

The schedule for client margin reporting shall be as under –

| Trade Date | Cut-off date for reporting |
|-------------|----------------------------|
| 21-Mar-2018 | 28-Mar-2018 |
| 22-Mar-2018 | 03-Apr-2018 |
| 23-Mar-2018 | 04-Apr-2018 |
| 26-Mar-2018 | 05-Apr-2018 |
| 27-Mar-2018 | 06-Apr-2018 |
| 28-Mar-2018 | 09-Apr-2018 |
| 03-Apr-2018 | 10-Apr-2018 |

*The final settlement for March 2018, 91-Day GOI T-Bill Futures and Cash Settled Interest Rate Futures contracts shall be on 03-Apr-2018.

**For and on behalf of
National Securities Clearing Corporation Ltd.**

Ashwini Goraksha
Manager

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