



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : SECURITIES LENDING & BORROWING SCHEME (SLBS)

Download Ref No : NSE/CMPT/20213

Date : March 05, 2012

Circular Ref. No : 21 /2012

All Participants and Custodians,

Sub: SLBS- Settlement Calendar for April 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 April 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. Prashant Shinde

Yours faithfully,

For National Securities Clearing Corporation Ltd

Nagendra Kumar

Asst Vice President

nagendrak@nse.co.in

| Telephone No | Fax No | Email id |
|----------------|----------------|---------------|
| 91-22-26598383 | 91-22-26598282 | slb@nse.co.in |

| Annexure 'A' | | | | |
|--|--------------------------|-------------------|------------------------------------|------------------------|
| SETTLEMENT CALENDAR SLBS FIRST LEG | | | | |
| Settlement Type | Settlement Number | Trade Date | Custodial Confirmation Date | Settlement Date |
| L | 2012063 | 02-Apr-12 | 02-Apr-12 | 03-Apr-12 |
| L | 2012064 | 03-Apr-12 | 03-Apr-12 | 04-Apr-12 |
| L | 2012065 | 04-Apr-12 | 04-Apr-12 | 09-Apr-12 |
| L | 2012066 | 09-Apr-12 | 09-Apr-12 | 10-Apr-12 |
| L | 2012067 | 10-Apr-12 | 10-Apr-12 | 11-Apr-12 |
| L | 2012068 | 11-Apr-12 | 11-Apr-12 | 12-Apr-12 |
| L | 2012069 | 12-Apr-12 | 12-Apr-12 | 13-Apr-12 |
| L | 2012070 | 13-Apr-12 | 13-Apr-12 | 16-Apr-12 |
| L | 2012071 | 16-Apr-12 | 16-Apr-12 | 17-Apr-12 |
| L | 2012072 | 17-Apr-12 | 17-Apr-12 | 18-Apr-12 |
| L | 2012073 | 18-Apr-12 | 18-Apr-12 | 19-Apr-12 |
| L | 2012074 | 19-Apr-12 | 19-Apr-12 | 20-Apr-12 |
| L | 2012075 | 20-Apr-12 | 20-Apr-12 | 23-Apr-12 |
| L | 2012076 | 23-Apr-12 | 23-Apr-12 | 24-Apr-12 |
| L | 2012077 | 24-Apr-12 | 24-Apr-12 | 25-Apr-12 |
| L | 2012078 | 25-Apr-12 | 25-Apr-12 | 26-Apr-12 |
| L | 2012079 | 26-Apr-12 | 26-Apr-12 | 27-Apr-12 |
| L | 2012080 | 27-Apr-12 | 27-Apr-12 | 30-Apr-12 |
| L | 2012081 | 30-Apr-12 | 30-Apr-12 | 02-May-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 |
| 04 | P | 2012504 | 09-Apr-12 |
| 05 | P | 2012505 | 03-May-12 |
| 06 | P | 2012506 | 07-Jun-12 |
| 07 | P | 2012507 | 05-Jul-12 |
| 08 | P | 2012508 | 02-Aug-12 |
| 09 | P | 2012509 | 06-Sep-12 |
| 10 | P | 2012510 | 04-Oct-12 |
| 11 | P | 2012511 | 01-Nov-12 |
| 12 | P | 2012512 | 06-Dec-12 |
| 01 | P | 2013501 | 03-Jan-13 |
| 02 | P | 2013502 | 07-Feb-13 |
| 03 | P | 2013503 | 07-Mar-13 |
| 04* | P | 2013504 | 04-Apr-13 |

*04 Series with reverse leg settlement date 04-Apr-2013 will be available from 10-Apr-2012

| Annexure 'C' | | | | | |
|---|------------------------|--------------------------|-------------------------|------------------------------------|------------------------|
| Settlement Calendar SLBS Auction Reverse Leg | | | | | |
| Series | Settlement Type | Settlement Number | Transaction Date | Custodial Confirmation Date | Settlement Date |
| 04 | Q | 2012504 | 09-Apr-12 | 09-Apr-12 | 10-Apr-12 |
| 05 | Q | 2012505 | 03-May-12 | 03-May-12 | 04-May-12 |
| 06 | Q | 2012506 | 07-Jun-12 | 07-Jun-12 | 08-Jun-12 |
| 07 | Q | 2012507 | 05-Jul-12 | 05-Jul-12 | 06-Jul-12 |
| 08 | Q | 2012508 | 02-Aug-12 | 02-Aug-12 | 03-Aug-12 |
| 09 | Q | 2012509 | 06-Sep-12 | 06-Sep-12 | 07-Sep-12 |
| 10 | Q | 2012510 | 04-Oct-12 | 04-Oct-12 | 05-Oct-12 |
| 11 | Q | 2012511 | 01-Nov-12 | 01-Nov-12 | 02-Nov-12 |
| 12 | Q | 2012512 | 06-Dec-12 | 06-Dec-12 | 07-Dec-12 |
| 01 | Q | 2013501 | 03-Jan-13 | 03-Jan-13 | 04-Jan-13 |
| 02 | Q | 2013502 | 07-Feb-13 | 07-Feb-13 | 08-Feb-13 |
| 03 | Q | 2013503 | 07-Mar-13 | 07-Mar-13 | 08-Mar-13 |
| 04 | Q | 2013504 | 04-Apr-13 | 04-Apr-13 | 05-Apr-13 |