

NATIONAL SECURITIES CLEARING CORPORATION LIMITED
FUTURES AND OPTIONS SEGMENT
Circular No.1022

Download No.: NSE/CMPT/14052

February 3, 2010

Dear Members,

Sub: Live trading on Saturday February 06, 2010

This has reference to the circular no. 007 (download ref. no. NSE/FAOP/14047) dated February 3, 2010 regarding the live trading session on Saturday, February 06, 2010.

In this regard members are requested to note the following:

1. Two risk parameter files based on prices of the securities at previous close, and at the end of day shall be provided.
2. On account of trading on February 06, 2010, the pay in/pay out transactions for the same shall be settled on February 08, 2010. The settlement due on February 08, 2010 shall be done on a sequential basis as given below:

Settlement Date	Settlement sequence	Trade/Exercise Date	Pay-in-time at NSCCL on settlement day
08-Feb-10	1st round	05-Feb-10	11:00 A.M.
08-Feb-10	2nd round	06-Feb-10	12:30 P.M.

Accordingly the pay-out shall be scheduled.

Client Margin Reporting:-

The schedule for client margin reporting on account of live trading session on February 6, 2010 shall be as under –

Trade Date	Sign Off Date
03-Feb-10	06-Feb-10
04-Feb-10	08-Feb-10
05-Feb-10	09-Feb-10
06-Feb-10	10-Feb-10

You are requested to take note of the same.

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

Mr Atique Khatri, Mr.Sharad Sharma, Mr. Sagar Sawant, Ms. Dinaz Shroff and Mr. Harpreet Singh Chawla.

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