

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/42591

Date : November 05, 2019

Circular Ref. No : 71/2019

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR DECEMBER 2019

The Settlement Schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of DECEMBER 2019 is enclosed below:

Trade Date	Daily Settlement Date
02-Dec-19	03-Dec-19
03-Dec-19	04-Dec-19
04-Dec-19	05-Dec-19
05-Dec-19	06-Dec-19
06-Dec-19	09-Dec-19
09-Dec-19	10-Dec-19
10-Dec-19	11-Dec-19
11-Dec-19	12-Dec-19
12-Dec-19	13-Dec-19
13-Dec-19	16-Dec-19
16-Dec-19	17-Dec-19
17-Dec-19	18-Dec-19
18-Dec-19	19-Dec-19
19-Dec-19	20-Dec-19
20-Dec-19	23-Dec-19
23-Dec-19	24-Dec-19
24-Dec-19	26-Dec-19*
26-Dec-19	27-Dec-19**
27-Dec-19	30-Dec-19
30-Dec-19	31-Dec-19***
31-Dec-19	01-Jan-20****

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*The final settlement for December 2019 91-Day GOI T-Bill Futures contracts shall be on 26-DECEMBER-2019.

** The final settlement for December 2019 Cash Settled Interest Rate contracts shall be on 27-DECEMBER-2019.

*** The final settlement for December 2019 Currency Futures and Option contracts shall be on 31-DECEMBER-2019.

**** The final settlement for December 2019 Futures contracts on Overnight Call Rate (MIBOR) shall be on 01-JANUARY-2020.

**For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)**

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Senior Manager

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