

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/ 43008

Date : December 24, 2019

Circular Ref. No : 76/2019

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR JANUARY 2020

The Settlement Schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of January 2020 is enclosed below:

Trade Date	Daily Settlement Date
01-Jan-20	02-Jan-20
02-Jan-20	03-Jan-20
03-Jan-20	06-Jan-20
06-Jan-20	07-Jan-20
07-Jan-20	08-Jan-20
08-Jan-20	09-Jan-20
09-Jan-20	10-Jan-20
10-Jan-20	13-Jan-20
13-Jan-20	14-Jan-20
14-Jan-20	15-Jan-20
15-Jan-20	16-Jan-20
16-Jan-20	17-Jan-20
17-Jan-20	20-Jan-20
20-Jan-20	21-Jan-20
21-Jan-20	22-Jan-20

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

22-Jan-20	23-Jan-20
23-Jan-20	24-Jan-20
24-Jan-20	27-Jan-20
27-Jan-20	28-Jan-20
28-Jan-20	29-Jan-20
29-Jan-20	30-Jan-20 *
30-Jan-20	31-Jan-20 **
31-Jan-20	03-Feb-20 ***

* The final settlement for JANUARY 2020 91-Day GOI T-Bill Futures contracts shall be on 30-JANUARY-2020.

** The final settlement for JANUARY 2020 Currency Futures and Option contracts and Cash Settled Interest Rate contracts shall be on 31-JANUARY-2020.

*** The final settlement for JANUARY 2020 Futures contracts on Overnight Call Rate (MIBOR) shall be on 03-FEBRUARY- 2020.

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

Prashant Shinde
Senior Manager

Telephone No	Fax No	Email id
18002660050	+91-22-26598294	cds_clearing_ops@nsccl.co.in