

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/ 43136

Date : January 06, 2020

Circular Ref. No : 002/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR FEBRUARY 2020

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

Trade Date	Daily Settlement Date
03-Feb-20	04-Feb-20
04-Feb-20	05-Feb-20
05-Feb-20	06-Feb-20
06-Feb-20	07-Feb-20
07-Feb-20	10-Feb-20
10-Feb-20	11-Feb-20
11-Feb-20	12-Feb-20
12-Feb-20	13-Feb-20
13-Feb-20	14-Feb-20
14-Feb-20	17-Feb-20
17-Feb-20	18-Feb-20
18-Feb-20	20-Feb-20
20-Feb-20	24-Feb-20
24-Feb-20	25-Feb-20
25-Feb-20	26-Feb-20

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26-Feb-20	27-Feb-20 *
27-Feb-20	28-Feb-20 **
28-Feb-20	02-Mar-20 ***

* The final settlement for FEBRUARY 2020 91-Day GOI T-Bill Futures contracts shall be on 27-FEBRUARY-2020.

** The final settlement for FEBRUARY 2020 Currency Futures and Option contracts and Cash Settled Interest Rate contracts shall be on 28- FEBRUARY-2020.

*** The final settlement for FEBRUARY 2020 Futures contracts on Overnight Call Rate (MIBOR) shall be on 02-MARCH- 2020.

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

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Chief Manager

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