

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/011

Date: February 05, 2020

Circular Ref. No : 43442/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MARCH 2020

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

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

* The final settlement for MAR 2020 91-Day GOI T-Bill Futures contracts shall be on 26-MAR-2020.

** The final settlement for MAR 2020 Cash Settled Interest Rate contracts shall be on 27-MAR-2020.

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******* The final settlement for MAR 2020 Currency Futures and Option contracts shall be on 31-MAR-2020.

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

**For and on behalf of
NSE Clearing Limited**

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Chief Manager

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