

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/44084

Date: APRIL 07, 2020

Circular Ref. No : 022/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MAY 2020

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

Trade Date	Daily Settlement Date
04-May-20	05-May-20
05-May-20	06-May-20
06-May-20	08-May-20
08-May-20	11-May-20
11-May-20	12-May-20
12-May-20	13-May-20
13-May-20	14-May-20
14-May-20	15-May-20
15-May-20	18-May-20
18-May-20	19-May-20
19-May-20	20-May-20
20-May-20	21-May-20
21-May-20	22-May-20
22-May-20	26-May-20
26-May-20	27-May-20
27-May-20	28-May-20 *
28-May-20	29-May-20 **
29-May-20	01-Jun-20 ***

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*** The final settlement for MAY 2020 91-Day GOI T-Bill Futures contracts and shall be on 28-May-2020.**

**** The final settlement for MAY 2020 Cash Settled Interest Rate contracts and Currency Futures and Option contracts shall be on 29-MAY -2020.**

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

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

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