

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/44327

Date: MAY 06, 2020

Circular Ref. No : 025/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR JUNE 2020

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

Trade Date	Daily Settlement Date
1-Jun-20	2-Jun-20
2-Jun-20	3-Jun-20
3-Jun-20	4-Jun-20
4-Jun-20	5-Jun-20
5-Jun-20	8-Jun-20
8-Jun-20	9-Jun-20
9-Jun-20	10-Jun-20
10-Jun-20	11-Jun-20
11-Jun-20	12-Jun-20
12-Jun-20	15-Jun-20
15-Jun-20	16-Jun-20
16-Jun-20	17-Jun-20
17-Jun-20	18-Jun-20
18-Jun-20	19-Jun-20
19-Jun-20	22-Jun-20
22-Jun-20	23-Jun-20
23-Jun-20	24-Jun-20
24-Jun-20	25-Jun-20 *
25-Jun-20	26-Jun-20 ***
26-Jun-20	29-Jun-20
29-Jun-20	30-Jun-20 **
30-Jun-20	1-Jul-20 ****

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*** The final settlement for June 2020 91-Day GOI T-Bill Futures contracts shall be on 25-June-2020**

**** The final settlement for June 2020 Currency Futures and Option contracts shall be on 30-June-2020**

***** The final settlement for June 2020 Cash Settled Interest Rate contracts and Futures contracts shall be on 26-June-2020.**

****** The final settlement for June 2020 Overnight Call Rate (MIBOR) shall be on 01-July-2020**

For and on behalf of

NSE Clearing Limited

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Associate Vice President

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