

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/ 44559

Date: June 03, 2020

Circular Ref. No : 031/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR JULY 2020

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

Trade Date	Daily Settlement Date
1-Jul-20	2-Jul-20
2-Jul-20	3-Jul-20
3-Jul-20	6-Jul-20
6-Jul-20	7-Jul-20
7-Jul-20	8-Jul-20
8-Jul-20	9-Jul-20
9-Jul-20	10-Jul-20
10-Jul-20	13-Jul-20
13-Jul-20	14-Jul-20
14-Jul-20	15-Jul-20
15-Jul-20	16-Jul-20
16-Jul-20	17-Jul-20
17-Jul-20	20-Jul-20
20-Jul-20	21-Jul-20
21-Jul-20	22-Jul-20
22-Jul-20	23-Jul-20
23-Jul-20	24-Jul-20
24-Jul-20	27-Jul-20
27-Jul-20	28-Jul-20
28-Jul-20	29-Jul-20
29-Jul-20	30-Jul-20 *
30-Jul-20	31-Jul-20 **
31-Jul-20	3-Aug-20 ***

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

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

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

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

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Senior Manager**

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