

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/45589

Date: Sep 03, 2020

Circular Ref. No : 046/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR OCT 2020

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

Trade Date	Daily Settlement Date
01-Oct-20	05-Oct-20
05-Oct-20	06-Oct-20
06-Oct-20	07-Oct-20
07-Oct-20	08-Oct-20
08-Oct-20	09-Oct-20
09-Oct-20	12-Oct-20
12-Oct-20	13-Oct-20
13-Oct-20	14-Oct-20
14-Oct-20	15-Oct-20
15-Oct-20	16-Oct-20
16-Oct-20	19-Oct-20
19-Oct-20	20-Oct-20
20-Oct-20	21-Oct-20
21-Oct-20	22-Oct-20
22-Oct-20	23-Oct-20
23-Oct-20	26-Oct-20
26-Oct-20	27-Oct-20
27-Oct-20	28-Oct-20***
28-Oct-20	29-Oct-20*
29-Oct-20	02-Nov-20**

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* The final settlement for Oct 2020 91-Day GOI T-Bill Futures contracts shall be on 29-Oct-2020

** The final settlement for Oct 2020 Cash Settled Interest Rate contracts and Futures & Overnight Call Rate (MIBOR) contracts on 02-Nov-2020

*** The final settlement for Oct 2020 Currency Futures and Option contracts shall be on 29-Oct-2020

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

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Chief Manager**

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