

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/47893

Date: April 06, 2021

Circular Ref. No : 010/2021

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MAY 2021

The Settlement schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of MAY 2021 is enclosed below:

Trade Date	Daily Settlement Date
3-May-21	4-May-21
4-May-21	5-May-21
5-May-21	6-May-21
6-May-21	7-May-21
7-May-21	10-May-21
10-May-21	11-May-21
11-May-21	12-May-21
12-May-21	14-May-21
14-May-21	17-May-21
17-May-21	18-May-21
18-May-21	19-May-21
19-May-21	20-May-21
20-May-21	21-May-21
21-May-21	24-May-21
24-May-21	25-May-21
25-May-21	27-May-21 *
27-May-21	28-May-21 **
28-May-21	31-May-21 ***
31-May-21	1-Jun-21 ****

* The final settlement for May 91-Day GOI T-Bill Futures contracts shall be on 27-May-2021.

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****** The final settlement for May 2021 Cash Settled Interest Rate contracts and Futures contracts on 28-May-2021.

******* The final settlement for May 2021 Currency Futures and Option contracts shall be on 31-May-2021.

******** The final settlement for May 2021 Overnight Call Rate (MIBOR) on shall be on 01-Jun-2021.

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

**Prashant Shinde
Senior Manager**

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