

NSE Clearing Limited

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/61479	Date: April 04, 2024
Circular Ref. No: 022/2024	

All Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MAY 2024

The Settlement schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of May 2024 is enclosed below:

Trade Date	Settlement
02-May-24	03-May-24
03-May-24	06-May-24
06-May-24	07-May-24
07-May-24	08-May-24
08-May-24	09-May-24
09-May-24	10-May-24
10-May-24	13-May-24
13-May-24	14-May-24
14-May-24	15-May-24
15-May-24	16-May-24
16-May-24	17-May-24
17-May-24	20-May-24
20-May-24	21-May-24
21-May-24	22-May-24
22-May-24	24-May-24
24-May-24	27-May-24
27-May-24	28-May-24
28-May-24	29-May-24
29-May-24	30-May-2024 *
30-May-24	31-May-2024 **
31-May-24	03-Jun-2024 ***

NSE Clearing Limited

* Final settlement for MAY 2024 91-Day GOI T-Bill Futures contracts shall be on 30-MAY-2024.

** Final settlement for MAY 2024 Cash Settled Currency Futures and Options Contracts & Cash Settled Interest Rate Contracts shall be on 31-MAY-2024.

*** Final settlement for MAY 2024 Overnight Call Rate (MIBOR) shall be on 03-JUN-2024.

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

Anil Suvarna
Associate Vice President

Telephone No	Email id
18002660050 (IVR Option 2)	support@nsccl.co.in