

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT : FUTURES AND OPTIONS SEGMENT

Download Ref No : NCL/CMPT/42985

Date : December 23, 2019

Circular Ref. No : 174/2019

All Members

Sub: Settlement schedule for January 2020 - Physical Settlement in Equity Derivatives

Further to circular no. NSCCL/CMPT/38039 dated June 15, 2018 and NCL/CMPT/42155 dated September 17, 2019; the Settlement Schedule for Physical Settlement in Equity Derivatives for the month of January 2020 shall be as below:

Physical Settlement - Equity Derivatives			
Settlement Type	Settlement Number	Expiry Date	Settlement Date
F	2020001	2-Jan-20	6-Jan-20
F	2020002	9-Jan-20	13-Jan-20
F	2020003	16-Jan-20	20-Jan-20
F	2020004	23-Jan-20	27-Jan-20
F	2020005	30-Jan-20	3-Feb-20

Auction of Physical Settlement - Equity Derivatives			
Settlement Type	Settlement Number	Trade Date	Settlement Date
D	2020001	7-Jan-20	8-Jan-20
D	2020002	14-Jan-20	15-Jan-20
D	2020003	21-Jan-20	22-Jan-20
D	2020004	28-Jan-20	29-Jan-20
D	2020005	4-Feb-20	5-Feb-20

The series for Physical Settlement in Equity Derivatives and Auction of Physical Settlement shall be "AF".

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

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