

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/44895

Date: July 03, 2020

Circular Ref. No : 034/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR AUG 2020

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

Trade Date	Daily Settlement Date
03-Aug-20	04-Aug-20
04-Aug-20	05-Aug-20
05-Aug-20	06-Aug-20
06-Aug-20	07-Aug-20
07-Aug-20	10-Aug-20
10-Aug-20	11-Aug-20
11-Aug-20	12-Aug-20
12-Aug-20	13-Aug-20
13-Aug-20	14-Aug-20
14-Aug-20	17-Aug-20
17-Aug-20	18-Aug-20
18-Aug-20	19-Aug-20
19-Aug-20	20-Aug-20
20-Aug-20	21-Aug-20
21-Aug-20	24-Aug-20
24-Aug-20	25-Aug-20
25-Aug-20	26-Aug-20
26-Aug-20	27-08-2020*
27-Aug-20	28-08-2020**
28-Aug-20	31-08-2020***
31-Aug-20	01-09-2020****

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* The final settlement for Aug 2020 91-Day GOI T-Bill Futures contracts shall be on 27-Aug-2020.

** The final settlement for Aug 2020 Cash Settled Interest Rate contracts on 28-Aug-2020.

*** The final settlement for Aug 2020 Currency Futures and Option contracts shall be on 31-Aug-2020.

**** The final settlement for Aug 2020 Overnight Call Rate (MIBOR) on shall be on 01-Sept-2020.

For and on behalf of

NSE Clearing Limited

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Associate Vice President

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