

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/46270

Date: Nov 04, 2020

Circular Ref. No : 055/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR DEC 2020

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

Trade Date	Daily Settlement Date
01-Dec-20	02-Dec-20
02-Dec-20	03-Dec-20
03-Dec-20	04-Dec-20
04-Dec-20	07-Dec-20
07-Dec-20	08-Dec-20
08-Dec-20	09-Dec-20
09-Dec-20	10-Dec-20
10-Dec-20	11-Dec-20
11-Dec-20	14-Dec-20
14-Dec-20	15-Dec-20
15-Dec-20	16-Dec-20
16-Dec-20	17-Dec-20
17-Dec-20	18-Dec-20
18-Dec-20	21-Dec-20
21-Dec-20	22-Dec-20
22-Dec-20	23-Dec-20
23-Dec-20	24-Dec-20
24-Dec-20	28-Dec-20
28-Dec-20	29-Dec-20
29-Dec-20	30-Dec-20
30-Dec-20	31-Dec-20 *
31-Dec-20	01-Jan-21 **

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* The final settlement for Dec 2020 91-Day GOI T-Bill Futures contracts & Currency Futures and Option contracts shall be on 31-Dec-2020.

** The final settlement for Dec 2020 Cash Settled Interest Rate contracts and Futures contracts & Overnight Call Rate (MIBOR) on 01-Jan-2021.

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

**Nisha Pillai
Associate Vice President**

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