

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

**Department : CURRENCY DERIVATIVE SEGMENT**

Download Ref No : NCL/CD/45253

Date: Aug 05, 2020

Circular Ref. No : 040/2020

All NSE Members,

**Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR SEP 2020**

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

Trade Date	Daily Settlement Date
01-Sep-20	02-Sep-20
02-Sep-20	03-Sep-20
03-Sep-20	04-Sep-20
04-Sep-20	07-Sep-20
07-Sep-20	08-Sep-20
08-Sep-20	09-Sep-20
09-Sep-20	10-Sep-20
10-Sep-20	11-Sep-20
11-Sep-20	14-Sep-20
14-Sep-20	15-Sep-20
15-Sep-20	16-Sep-20
16-Sep-20	17-Sep-20
17-Sep-20	18-Sep-20
18-Sep-20	21-Sep-20
21-Sep-20	22-Sep-20
22-Sep-20	23-Sep-20
23-Sep-20	24-Sep-20
24-Sep-20	25-Sep-2020**
25-Sep-20	28-Sep-20
28-Sep-20	29-Sep-20
29-Sep-20	30-Sep-2020***
30-Sep-20	01-Oct-2020*

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\* The final settlement for Sep 2020 91-Day GOI T-Bill and Overnight Call Rate (MIBOR) Futures contracts shall be on 01-OCT-2020.

\*\* The final settlement for Sep 2020 Cash Settled Interest Rate contracts on 25-Sep-2020.

\*\*\* The final settlement for Sep 2020 Currency Futures and Option contracts shall be on 30-SEP-2020.

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

**Prashant Shinde  
Senior Manager**

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