

# NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

## Circular

Department: CURRENCY DERIVATIVE SEGMENT	
<b>Download Ref No:</b> NCL/CD/51909	<b>Date:</b> April 05, 2022
<b>Circular Ref. No:</b> 016/2022	

All NSE Members,

### Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MAY 2022

The Settlement schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of MAY 2022 is enclosed below:

Trade Date	Settlement
2-May-22	4-May-22
4-May-22	5-May-22
5-May-22	6-May-22
6-May-22	9-May-22
9-May-22	10-May-22
10-May-22	11-May-22
11-May-22	12-May-22
12-May-22	13-May-22
13-May-22	17-May-22
17-May-22	18-May-22
18-May-22	19-May-22
19-May-22	20-May-22
20-May-22	23-May-22
23-May-22	24-May-22
24-May-22	25-May-22
25-May-22	26-May-22 *
26-May-22	27-May-22 **
27-May-22	30-May-22
30-May-22	31-May-22 ***
31-May-22	01-Jun-22 ****

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\* Final settlement for May 2022 91-Day GOI T-Bill Futures contracts shall be on 26-May-2022.

\*\* Final settlement for May 2022 Cash Settled Interest rate contracts shall be on 27-May-2022.

\*\*\* Final settlement for May 2022 Currency Futures and Options Contracts shall be on 31-May-2022.

\*\*\*\* Final settlement for May 2022 Overnight Call Rate (MIBOR) shall be on 01-Jun-2022.

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

**Nisha Pillai  
Associate Vice President**

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