

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/46733

Date: Dec 21, 2020

Circular Ref. No : 058/2020

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR JAN 2021

The Settlement schedule for Mark to Market settlement in the Currency Derivatives Segment for the month of JAN 2021 is enclosed below:

Trade Date	Daily Settlement Date
01-Jan-21	04-Jan-21
04-Jan-21	05-Jan-21
05-Jan-21	06-Jan-21
06-Jan-21	07-Jan-21
07-Jan-21	08-Jan-21
08-Jan-21	11-Jan-21
11-Jan-21	12-Jan-21
12-Jan-21	13-Jan-21
13-Jan-21	14-Jan-21
14-Jan-21	15-Jan-21
15-Jan-21	18-Jan-21
18-Jan-21	19-Jan-21
19-Jan-21	20-Jan-21
20-Jan-21	21-Jan-21
21-Jan-21	22-Jan-21
22-Jan-21	25-Jan-21
25-Jan-21	27-Jan-21
27-Jan-21	28-Jan-21 *
28-Jan-21	29-Jan-21 **
29-Jan-21	01-Feb-21 ***

* The final settlement for Jan 2021 91-Day GOI T-Bill Futures contracts shall be on 28-Jan-2021.

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**** The final settlement for Jan 2021 Cash Settled Interest Rate contracts and Currency Futures and Option contracts on 29-Jan-2021.**

*****The final settlement for Jan 2021 Overnight Call Rate (MIBOR) on shall be on 01-Feb-2021.**

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

**Nisha Pillai
Associate Vice President**

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