

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/48478

Date: Jun 03, 2021

Circular Ref. No : 017/2021

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR JUL 2021

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

Trade Date	Daily Settlement Date
01-Jul-21	02-Jul-21
02-Jul-21	05-Jul-21
05-Jul-21	06-Jul-21
06-Jul-21	07-Jul-21
07-Jul-21	08-Jul-21
08-Jul-21	09-Jul-21
09-Jul-21	12-Jul-21
12-Jul-21	13-Jul-21
13-Jul-21	14-Jul-21
14-Jul-21	15-Jul-21
15-Jul-21	16-Jul-21
16-Jul-21	19-Jul-21
19-Jul-21	20-Jul-21
20-Jul-21	22-Jul-21
22-Jul-21	23-Jul-21
23-Jul-21	26-Jul-21
26-Jul-21	27-Jul-21
27-Jul-21	28-Jul-21
28-Jul-21	29-Jul-21 *
29-Jul-21	30-Jul-21 **
30-Jul-21	02-Aug-21 ***

* The final settlement for July 91-Day GOI T-Bill Futures contracts shall be on 29-Jul-2021.

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**** The final settlement for July 2021 Cash Settled Interest Rate contracts & Futures contracts and Currency Futures and Option contracts shall on 30-Jul-2021.**

***** The final settlement for July 2021 Overnight Call Rate (MIBOR) on shall be on 02-Aug-2021.**

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

**Prashant Shinde
Senior Manager**

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