

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/48836

Date: Jul 05, 2021

Circular Ref. No : 020/2021

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR AUG 2021

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

Trade Date	Daily Settlement Date
02-Aug-21	03-Aug-21
03-Aug-21	04-Aug-21
04-Aug-21	05-Aug-21
05-Aug-21	06-Aug-21
06-Aug-21	09-Aug-21
09-Aug-21	10-Aug-21
10-Aug-21	11-Aug-21
11-Aug-21	12-Aug-21
12-Aug-21	13-Aug-21
13-Aug-21	17-Aug-21
17-Aug-21	18-Aug-21
18-Aug-21	20-Aug-21
20-Aug-21	23-Aug-21
23-Aug-21	24-Aug-21
24-Aug-21	25-Aug-21
25-Aug-21	26-Aug-21 *
26-Aug-21	27-Aug-21 **
27-Aug-21	30-Aug-21
30-Aug-21	31-Aug-21 ***
31-Aug-21	01-Sep-21 ****

* The final settlement for Aug 91-Day GOI T-Bill Futures contracts shall be on 26-Aug-2021.

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**** The final settlement for Aug 2021 Cash Settled Interest Rate contracts and Futures contracts on 27-Aug-2021.**

***** The final settlement for Aug 2021 Currency Futures and Option contracts shall be on 31-Aug-2021.**

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

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

**Nisha Pillai
Associate Vice President**

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