

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/50206	Date: November 3, 2021
Circular Ref. No: 037/2021	

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR DECEMBER 2021

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

Trade Date	Settlement
01-Dec-21	02-Dec-21
02-Dec-21	03-Dec-21
03-Dec-21	06-Dec-21
06-Dec-21	07-Dec-21
07-Dec-21	08-Dec-21
08-Dec-21	09-Dec-21
09-Dec-21	10-Dec-21
10-Dec-21	13-Dec-21
13-Dec-21	14-Dec-21
14-Dec-21	15-Dec-21
15-Dec-21	16-Dec-21
16-Dec-21	17-Dec-21
17-Dec-21	20-Dec-21
20-Dec-21	21-Dec-21
21-Dec-21	22-Dec-21
22-Dec-21	23-Dec-21
23-Dec-21	24-Dec-21
24-Dec-21	27-Dec-21

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27-Dec-21	28-Dec-21
28-Dec-21	29-Dec-21
29-Dec-21	30-Dec-21 *
30-Dec-21	31-Dec-21 **
31-Dec-21	03-Jan-22 ***

* Final settlement for Dec 2021 91-Day GOI T-Bill Futures contracts shall be on 30-Dec-2021.

** Final settlement for Dec 2021 Cash Settled Interest rate contracts and Futures & Option contracts shall be on 31-Dec-2021.

*** Final settlement for Dec 2021 Overnight Call Rate (MIBOR) shall be on 03-Jan-2022

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

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Associate Vice President**

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