

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/50681	Date: December 17, 2021
Circular Ref. No: 044/2021	

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR JAN 2022

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

Trade Date	Daily Settlement Date
03-Jan-22	04-Jan-22
04-Jan-22	05-Jan-22
05-Jan-22	06-Jan-22
06-Jan-22	07-Jan-22
07-Jan-22	10-Jan-22
10-Jan-22	11-Jan-22
11-Jan-22	12-Jan-22
12-Jan-22	13-Jan-22
13-Jan-22	14-Jan-22
14-Jan-22	17-Jan-22
17-Jan-22	18-Jan-22
18-Jan-22	19-Jan-22
19-Jan-22	20-Jan-22
20-Jan-22	21-Jan-22
21-Jan-22	24-Jan-22
24-Jan-22	25-Jan-22
25-Jan-22	27-Jan-22 *
27-Jan-22	28-Jan-22 **
28-Jan-22	31-Jan-22 ***
31-Jan-22	01-Feb-22 ****

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* Final settlement for Jan 2022 91-Day GOI T-Bill Futures contracts shall be on 27-Jan-2022

** Final settlement for Jan 2022 Cash Settled Interest rate contracts shall be on 28-Jan-2022

***Final settlement for Jan 2022 Currency Futures & Options contracts shall be on 31-Jan-2022

**** Final settlement for Jan 2022 Overnight Call Rate (MIBOR) shall be on 01-Feb-2022

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

**Nisha Pillai
Associate Vice President**

Telephone No	Fax No	Email id
18002660050	+91-22-26598294	cds_clearing_ops@nsccl.co.in