

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/50904	Date: January 5, 2022
Circular Ref. No: 002/2022	

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR FEBRUARY 2022

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

Trade Date	Settlement
01-Feb-22	02-Feb-22
02-Feb-22	03-Feb-22
03-Feb-22	04-Feb-22
04-Feb-22	07-Jan-22
07-Feb-22	08-Feb-22
08-Feb-22	09-Feb-22
09-Feb-22	10-Feb-22
10-Feb-22	11-Feb-22
11-Feb-22	14-Feb-22
14-Feb-22	15-Feb-22
15-Feb-22	16-Feb-22
16-Feb-22	17-Feb-22
17-Feb-22	18-Feb-22
18-Feb-22	21-Feb-22
21-Feb-22	22-Feb-22
22-Feb-22	23-Feb-22
23-Feb-22	24-Feb-22 *
24-Feb-22	25-Feb-22 **
25-Feb-22	28-Feb-22 ***
28-Feb-22	02-Mar-22 ****

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* Final settlement for Feb 2022 91-Day GOI T-Bill Futures contracts shall be on 24-Feb-2022.

** Final settlement for Feb 2022 Cash Settled Interest rate contracts shall be on 25-Feb-2022.

*** Final Settlement for Currency Futures and Options Contracts shall be on 28-Feb-2022.

**** Final settlement for Feb 2022 Overnight Call Rate (MIBOR) shall be on 02-Mar-2022.

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

**Nisha Pillai
Associate Vice President**

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