

NSE Clearing Limited

Department: Commodity Derivatives Segment	
Download Ref No: NCL/COM/76047	Date: August 28, 2026
Circular Ref. No: 311/2026	

All Members,

Sub: Update on Final Settlement (DDR) Procedure for Monthly Electricity Futures

This is further to circular NCL/COM/69390 wherein the DDR computation methodology was detailed out in case of Last Calendar Day of the Expiry Month Falling on a Sunday.

It may be noted that the above-mentioned DDR methodology (involving a Provisional settlement considering Provisional DDR followed by Final settlement considering Final DDR) will be done for below cases as well: -

1. Last Calendar Day of the month is falling on Sunday
2. Last Calendar Day of the month is falling on Monday
3. Second Last Calendar Day of the month is falling on a Trading Holiday.

For and on behalf of
NSE Clearing Limited

Nisha Pillai
Vice President

Telephone No	Email id
1800 2660 050 (Option 2)	support@nsccl.co.in