

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NCL/CD/46914

Date: Jan 05, 2021

Circular Ref. No : 002/2021

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR FEB 2021

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

Trade Date	Daily Settlement Date
01-Feb-21	02-Feb-21
02-Feb-21	03-Feb-21
03-Feb-21	04-Feb-21
04-Feb-21	05-Feb-21
05-Feb-21	08-Feb-21
08-Feb-21	09-Feb-21
09-Feb-21	10-Feb-21
10-Feb-21	11-Feb-21
11-Feb-21	12-Feb-21
12-Feb-21	15-Feb-21
15-Feb-21	16-Feb-21
16-Feb-21	17-Feb-21
17-Feb-21	18-Feb-21
18-Feb-21	22-Feb-21
22-Feb-21	23-Feb-21
23-Feb-21	24-Feb-21
24-Feb-21	25-Feb-21 *
25-Feb-21	26-Feb-21 **
26-Feb-21	01-Mar-21 ***

* The final settlement for Feb 2021 91-Day GOI T-Bill Futures contracts shall be on 25-Feb-2021.

** The final settlement for Feb 2021 Cash Settled Interest Rate contracts and Currency Futures and Option contracts on 26-Feb-2021.

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

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

**Nisha Pillai
Associate Vice President**

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