

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

| Department: CURRENCY DERIVATIVE SEGMENT | |
|---|-------------------------|
| Download Ref No: NCL/CD/51223 | Date: February 03, 2022 |
| Circular Ref. No: 005/2022 | |

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR MARCH 2022

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

| Trade Date | Settlement |
|------------|--------------|
| 02-Mar-22 | 03-Mar-22 |
| 03-Mar-22 | 04-Mar-22 |
| 04-Mar-22 | 07-Mar-22 |
| 07-Mar-22 | 08-Mar-22 |
| 08-Mar-22 | 09-Mar-22 |
| 09-Mar-22 | 10-Mar-22 |
| 10-Mar-22 | 11-Mar-22 |
| 11-Mar-22 | 14-Mar-22 |
| 14-Mar-22 | 15-Mar-22 |
| 15-Mar-22 | 16-Mar-22 |
| 16-Mar-22 | 17-Mar-22 |
| 17-Mar-22 | 21-Mar-22 |
| 21-Mar-22 | 22-Mar-22 |
| 22-Mar-22 | 23-Mar-22 |
| 23-Mar-22 | 24-Mar-22 |
| 24-Mar-22 | 25-Mar-22 |
| 25-Mar-22 | 28-Mar-22 |
| 28-Mar-22 | 29-Mar-22 |
| 29-Mar-22 | 30-Mar-22 |
| 30-Mar-22 | 31-Mar-22 * |
| 31-Mar-22 | 04-Apr-22 ** |

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* Final settlement for Feb 2022 91-Day GOI T-Bill Futures contracts & Currency Futures and Options Contracts shall be on 31-Mar-2022.

** Final settlement for Feb 2022 Cash Settled Interest rate contracts & Overnight Call Rate (MIBOR) shall be on 04-Apr-2022.

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

**Nisha Pillai
Associate Vice President**

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