

NSE Clearing Limited

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/53196	Date: August 03, 2022
Circular Ref. No: 036/2022	

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR SEPTEMBER 2022

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

Trade Date	Settlement
1-Sep-22	2-Sep-22
2-Sep-22	5-Sep-22
5-Sep-22	6-Sep-22
6-Sep-22	7-Sep-22
7-Sep-22	8-Sep-22
8-Sep-22	9-Sep-22
9-Sep-22	12-Sep-22
12-Sep-22	13-Sep-22
13-Sep-22	14-Sep-22
14-Sep-22	15-Sep-22
15-Sep-22	16-Sep-22
16-Sep-22	19-Sep-22
19-Sep-22	20-Sep-22
20-Sep-22	21-Sep-22
21-Sep-22	22-Sep-22
22-Sep-22	23-Sep-22
23-Sep-22	26-Sep-22
26-Sep-22	27-Sep-22
27-Sep-22	28-Sep-22
28-Sep-22	29-Sep-22 *
29-Sep-22	30-Sep-22 **
30-Sep-22	03-Oct-22 ***

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* Final settlement for Sep 2022 91-Day GOI T-Bill Futures contracts shall be on 29-Sep-2022.

** Final settlement for Sep 2022 Cash Settled Interest rate contracts & Currency Futures and Options Contracts shall be on 30-Sep-2022.

*** Final settlement for Sep 2022 Overnight Call Rate (MIBOR) shall be on 03-Oct-2022.

For and on behalf of NSE Clearing Limited

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Associate Vice President

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