

NSE Clearing Limited

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/52875	Date: Jul 05, 2022
Circular Ref. No: 028/2022	

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR AUGUST 2022

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

Trade Date	Settlement
1-AUG-22	2-AUG-22
2-AUG-22	3-AUG-22
3-AUG-22	4-AUG-22
4-AUG-22	5-AUG-22
5-AUG-22	8-AUG-22
8-AUG-22	10-AUG-22
10-AUG-22	11-AUG-22
11-AUG-22	12-AUG-22
12-AUG-22	17-AUG-22
17-AUG-22	18-AUG-22
18-AUG-22	19-AUG-22
19-AUG-22	22-AUG-22
22-AUG-22	23-AUG-22
23-AUG-22	24-AUG-22
24-AUG-22	25-AUG-22
25-AUG-22	26-AUG-22
26-AUG-22	29-AUG-22
29-AUG-22	30-AUG-22
30-AUG-22	01-SEP-22

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* Final settlement for Aug 2022 91-Day GOI T-Bill Futures contracts shall be on 25-Aug-2022.

** Final settlement for Aug 2022 Cash Settled Interest rate contracts shall be on 26-Aug-2022.

*** Final settlement for Aug 2022 Currency Futures and Options Contracts shall be on 30-Aug-2022.

**** Final settlement for Aug 2022 Overnight Call Rate (MIBOR) shall be on 01-Sep-2022.

For and on behalf of NSE Clearing Limited

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Associate Vice President

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