

NSE Clearing Limited

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/53584	Date: September 08, 2022
Circular Ref. No: 040/2022	

All NSE Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR OCTOBER 2022

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

Trade Date	Settlement
03-October-2022	04-October-2022
04-October-2022	06-October-2022
06-October-2022	07-October-2022
07-October-2022	10-October-2022
10-October-2022	11-October-2022
11-October-2022	12-October-2022
12-October-2022	13-October-2022
13-October-2022	14-October-2022
14-October-2022	17-October-2022
17-October-2022	18-October-2022
18-October-2022	19-October-2022
19-October-2022	20-October-2022
20-October-2022	21-October-2022
21-October-2022	25-October-2022
25-October-2022	27-October-2022 *
27-October-2022	28-October-2022 **
28-October-2022	31-October-2022 **
31-October-2022	01-November-2022 ****

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- Final settlement for Oct 2022 91-Day GOI T-Bill Futures contracts shall be on 27-Oct-2022.
- Final settlement for Oct 2022 Cash Settled Interest rate contracts shall be on 28-Oct-2022.
- Final settlement for Oct 2022 Currency Futures and Options Contracts shall be on 31-Oct-2022.
- Final settlement for Oct 2022 Overnight Call Rate (MIBOR) shall be on 01-Nov-2022.

For and on behalf of NSE Clearing Limited

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Associate Vice President

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