

NSE Clearing Limited

Circular

Department: CURRENCY DERIVATIVE SEGMENT	
Download Ref No: NCL/CD/54294	Date: November 03, 2022
Circular Ref. No: 052/2022	

All Members,

Sub: CDS - MONTHLY SETTLEMENT SCHEDULE FOR DECEMBER 2022

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

Trade Date	Settlement
01-Dec-22	02-Dec-22
02-Dec-22	05-Dec-22
05-Dec-22	06-Dec-22
06-Dec-22	07-Dec-22
07-Dec-22	08-Dec-22
08-Dec-22	09-Dec-22
09-Dec-22	12-Dec-22
12-Dec-22	13-Dec-22
13-Dec-22	14-Dec-22
14-Dec-22	15-Dec-22
15-Dec-22	16-Dec-22
16-Dec-22	19-Dec-22
19-Dec-22	20-Dec-22
20-Dec-22	21-Dec-22
21-Dec-22	22-Dec-22
22-Dec-22	23-Dec-22
23-Dec-22	26-Dec-22
26-Dec-22	27-Dec-22
27-Dec-22	28-Dec-22
28-Dec-22	29-Dec-22 *
29-Dec-22	30-Dec-22 **
30-Dec-22	02-Jan-23 ***

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- Final settlement for Dec 2022 91-Day GOI T-Bill Futures contracts shall be on 29-Dec-2022.
- Final settlement for Dec 2022 Cash Settled Interest rate contracts & Currency Futures and Options Contracts shall be on 30-Dec-2022.
- Final settlement for Dec 2022 Overnight Call Rate (MIBOR) shall be on 02-Jan-2023.

For and on behalf of
NSE Clearing Limited

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Associate Vice President

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