

Illustrations for the reversal of SDF and MSF over weekend/ holidays

Illustration 1:

The MSF/SDF issues which will be available during the period December 29-31, 2023, are shown in the tables below. The MSF/SDF issues which will be triggered under ASISO facility are highlighted in bold.

Table 1.1: MSF/SDF issues available on December 29, 2023 (Friday)

Issue type	Issue reference	First Leg Settlement Date	Tenor Days	Second Leg Settlement Date
MSF	2023/00001	29/12/2023 (Fri)	1	30/12/2023 (Sat)
MSF	2023/00002	29/12/2023 (Fri)	2	31/12/2023 (Sun)
MSF	2023/00003	29/12/2023 (Fri)	3	01/01/2024 (Mon)
SDF	2023/00004	29/12/2023 (Fri)	1	30/12/2023 (Sat)
SDF	2023/00005	29/12/2023 (Fri)	2	31/12/2023 (Sun)
SDF	2023/00006	29/12/2023 (Fri)	3	01/01/2024 (Mon)

Table 1.2: MSF/SDF issues available on December 30,2023 (Saturday)

Issue type	Issue reference	First Leg Settlement Date	Tenor Days	Second Leg Settlement Date
MSF	2023/00007	30/12/2023 (Sat)	1	31/12/2023 (Sun)
MSF	2023/00008	30/12/2023 (Sat)	2	01/01/2024 (Mon)
SDF	2023/00009	30/12/2023 (Sat)	1	31/12/2023 (Sun)
SDF	2023/00010	30/12/2023 (Sat)	2	01/01/2024 (Mon)

Table 1.3: MSF/SDF issues available on December 31,2023 (Sunday)

Issue type	Issue reference	First Leg Settlement Date	Tenor Days	Second Leg Settlement Date
MSF	2023/00011	31/12/2023 (Sun)	1	01/01/2024 (Mon)
SDF	2023/00012	31/12/2023 (Sun)	1	01/01/2024 (Mon)

Illustration 2:

The MSF/SDF issues which will be available during the period October 01-02, 2024 (October 2, 2024, being holiday in Mumbai on account of Mahatma Gandhi Jayanti), are shown in the tables below. The MSF/SDF issues which will be triggered under ASISO facility are highlighted in bold.

Table 2.1: MSF/SDF issues available on October 01, 2024 (Tuesday)

Issue type	Issue reference	First Leg Settlement Date	Tenor Days	Second Leg Settlement Date
MSF	2024/00001	01/10/2024 (Tue)	1	02/10/2024 (Wed)
MSF	2024/00002	01/10/2024 (Tue)	2	03/10/2024 (Thu)
SDF	2024/00003	01/10/2024 (Tue)	1	02/10/2024 (Wed)
SDF	2024/00004	01/10/2024 (Tue)	2	03/10/2024 (Thu)

Table 2.2: MSF/SDF issues available on October 02, 2024 (Wednesday)

Issue type	Issue reference	First Leg Settlement Date	Tenor Days	Second Leg Settlement Date
MSF	2024/00005	02/10/2024 (Wed)	1	03/10/2024 (Thu)
SDF	2024/00006	02/10/2024 (Wed)	1	03/10/2024 (Thu)

Note:

- a) On Fridays or any other day preceding a holiday, multiple SDF/MSF issues with reversal dates falling on the following working day in Mumbai as well as on the intervening holiday/s will be available.
- b) On days when multiple SDF/MSF issues are available, the eligible entities as per their requirement will have the flexibility to place manual bids (i.e., electronic submission of bids via e-Kuber portal) in one or more than one SDF/MSF issues.
- c) The SDF/MSF bids triggered under the Automated Sweep-In and Sweep-Out (ASISO) facility will reverse on the next calendar day only.