



## Circular

27 March 2019

Circular No. DC/AM – 12 of 2019

### **Final Settlement Day for SGX INR/USD FX Futures and Option Exercise/Assignment for SGX INR/USD FX Options**

Clearing House would like to inform market participants that commencing **2 April 2019**, SGX-DC will change the final settlement day for SGX INR/USD FX Futures (including SGX FlexC INR/USD FX Futures) from Last Trading Day (“LTD”) to one clearing day after LTD. Accordingly, exercise and assignment of SGX INR/USD FX Options shall also be changed to one clearing day after LTD, i.e. such Options will be exercised / assigned on the clearing day immediately after LTD of the Option Contracts.

The above changes shall be effected for all SGX INR/USD FX Futures and Options Contracts with LTD falling in the month of April 2019 and beyond.

There shall be no change to the LTD for SGX INR/USD FX Futures and Options.

Please contact SGX Derivatives Clearing and Collateral at (65) 6236 5319 if you need any clarification. Alternatively, you may email your query to [dcc@sgx.com](mailto:dcc@sgx.com).

Tom Vo Thanh Trung  
Head, Derivatives  
Operations