



Circular

12 April 2019

Circular No. DC/AM – 18 of 2019

Margin for SGX INR/USD FX Futures and Options

We refer to Circular No. CH – 5 of 2019 and DC/AM – 12 of 2019 of 27 March 2019 on the revision of final settlement day for SGX INR/USD FX Futures (including SGX FlexC INR/USD FX Futures) and option exercise/assignment day for SGX INR/USD FX Options to one clearing day after Last Trading Day (“LTD”).

In conjunction with the above-mentioned revision, margins for expiring SGX INR/USD FX Futures and Option contracts shall be released during Intra-day Clearing Cycle 1 on LTD+1. This revision shall apply for SGX INR/USD FX Futures (including SGX FlexC INR/USD FX Futures) and Options that expire from April 2019 and beyond.

For contracts that expired prior to 2 April 2019	For contracts expiring from 2 April 2019 onwards
Margins for expiring contracts released during <u>End-of-Day Clearing Cycle on LTD.</u>	Margins for expiring contracts released during <u>Intra-day Clearing Cycle 1 on LTD+1.</u>

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.

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