



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : CURRENCY DERIVATIVE SEGMENT

Download Ref No : NSCCL/CD/37006

Date : February 20, 2018

Circular Ref. No : 12/2018

All Members

SUB- Computation of Daily Contract Settlement Value- Interest Rate Futures

We draw your attention to SEBI Circular ref. no: SEBI/HO/MRD/DRMNP/CIR/P/2018/27 dated February 20, 2018 regarding Computation of Daily Contract Settlement Value- Interest Rate Futures.

The copy of the circular issued by SEBI is enclosed as Annexure.

The same shall be effective from February 21, 2018.

Members are requested to take note of the above.

**For and on behalf of
National Securities Clearing Corporation Ltd.**

Nisha Pillai
Senior Manager

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