

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Department: FUTURES AND OPTIONS SEGMENT

Download Ref No: NCL/CMPT/66047

Date: January 09, 2025

Circular Ref. No: 005/2025

All Members,

Sub: Removal of calendar spread treatment on the Expiry Day

We draw your attention to SEBI circular ref. no: SEBI/HO/MRD/TPD-1/P/CIR/2024/132 dated October 01, 2024, and NCL circular ref. no 146/2024 (Download reference no. NCL/CMPT/65314) dated November 29, 2024 regarding Removal of calendar spread treatment on the Expiry Day.

The provisions of the aforesaid circular shall now be effective from **February 10, 2025**.

Members are requested to take note of the above.

**For and on behalf of
NSE Clearing Limited**

Huzefa Mahuvawala
Chief Risk Officer

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