

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : Commodity Derivatives Segment

Download Ref No: NCL/COM/46389

Date: November 20, 2020

Circular Ref. No: 0366/2020

All Members,

Sub: Volatility Category – Crude Degummed Soybean Oil (DEGUMSYOIL)

This is in continuation to our circular no. 365/2020 (Download Ref no NCL/COM/46370) dated November 18, 2020 , Circular no. 0054/2020 (Download Ref no NCL/COM/43348) dated January 28, 2020 and with reference to SEBI Circular dated January 27, 2020 on Review of Margin Framework for Commodity Derivatives Segment.

Following shall be the category of commodity Crude Degummed Soybean OIL (DEGUMSYOIL) based on the criteria specified in abovementioned circular:

Symbol	Commodity Type	Volatility Category	Applicable Minimum IM %	Applicable Minimum MPOR
DEGUMSYOIL	Agri	Medium	10	3

Note: The Minimum IM % mentioned in the above table shall not be scaled up by MPOR.

Members are requested to take note of the above.

For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

Huzefa Mahuvawala
Vice President

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