

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : Commodity Derivatives Segment

Download Ref No: NCL/COM/48879

Date : July 08, 2021

Circular Ref. No: 0215/2021

All Members,

Sub: Cross Margin in Commodity Index Futures and its Underlying constituent futures or its variants

We draw your attention to SEBI circular ref. no: SEBI/HO/CDMRD/CDMRD_DRM/P/CIR/2021/586 dated June 29, 2021 regarding Cross Margin in Commodity Index Futures and its Underlying constituent futures or its variants .The copy of the circular issued by SEBI is enclosed as Annexure.

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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