

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : Commodity Derivatives Segment

Download Ref No: NCL/COM/49229

Date : August 09, 2021

Circular Ref. No: 0247/2021

All Members,

Sub: Calendar Spread margin benefit in commodity futures contracts

We draw your attention to SEBI circular ref. no: SEBI/HO/CDMRD/CDMRD_DRM/P/CIR/2021/612 dated August 09, 2021 regarding Calendar Spread margin benefit in commodity futures contracts. 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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