

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : Commodity Derivatives Segment

Download Ref No: NCL/COM/46981

Date: January 12 ,2021

Circular Ref. No: 0016/2020

All Members,

Sub: Review of Volatility Scan Range (VSR) for Option contracts in Commodity Derivatives Segment

We draw your attention to SEBI circular ref. no: SEBI/HO/CDMRD/DRMP/CIR/P/2021/08 dated January 11, 2021 regarding Review of Volatility Scan Range (VSR) for Option contracts in Commodity Derivatives Segment. 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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