NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: Commodity Derivatives Segment	
Download Ref No: NCL/COM/49594	**Date: September 15, 2021**
Circular Ref. No: 0281/2021	

All Members,

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

This is in continuation to our circular no. 0255/2021 (Download Ref no NCL/COM/49284) dated August 13, 2021 and with reference to SEBI circular dated January 11, 2021 on Review of Volatility Scan Range (VSR) for Option contracts in Commodity Derivatives Segment.

Applicable VSR for the month of October 2021 shall be as follows:

Sr. No	Commodity	Applicable VSR (%)
1	COPPER	5
2	GOLDM	4
3	SILVER	6

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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