

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: Commodity Derivatives Segment	
Download Ref No: NCL/COM/49976	Date: October 15, 2021
Circular Ref. No: 0316/2021	

All Members,

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

This is in continuation to our circular no. 0281/2021 (Download Ref no NCL/COM/49594) dated September 15, 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 November 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

Telephone No	Fax No	Email id
1800 266 0050	022-26598243	risk_ops@nsccl.co.in