

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Ltd.)

Circular

Department: Commodity Derivatives Segment	
Download Ref No: NCL/COM/54829	Date: December 15, 2022
Circular Ref. No: 0414/2022	

All Members,

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

This is in continuation to our circular no. 0344/2022 (Download Ref no NCL/COM/54426) dated November 15, 2022, 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 January 2023 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
Senior Vice President

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