

NSE Clearing Limited

Department: Commodity Derivatives Segment	
Download Ref No: NCL/COM/62032	Date: May 15, 2024
Circular Ref. No: 0090/2024	

All Members,

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

This is in continuation to our circular no. 0070/2024 (Download Ref no NCL/COM/61588) dated April 15, 2024 ,circular Ref. No: 0041/2024 (Download Ref No: NCL/COM/60970) dated March 06, 2024, circular Ref. No: 0364/2023 (Download Ref No: NCL/COM/58938) dated October 13, 2023, 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 June 2024 shall be applicable to the below commodities including its variants:

Sr. No	Commodity	Applicable VSR (%)
1	COPPER	5
2	GOLD	4
3	SILVER	6
4	ZINC	6
5	WTICRUDE	33
6	NATURALGAS	6

Members are requested to take note of the above.

**For and on behalf of
NSE Clearing Limited**

Huzefa Mahuvawala
Chief Risk Officer

Telephone No	Email id
1800 266 0050 (Select IVR option No 2)	risk_ops@nsccl.co.in