NSE Clearing Limited

Department: Commodity Derivatives Segment	
Download Ref No: NCL/COM/62934	**Date: July 15, 2024**
Circular Ref. No: 0131/2024	

All Members,

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

This is in continuation to our circular no. 0106/2024 (Download Ref no NCL/COM/62459) dated June 14, 2024, circular Ref. No: 0107/2024 (Download Ref No: NCL/COM/62512) dated June 20, 2024, circular Ref. No: 0041/2024 (Download Ref No: NCL/COM/60970) dated 20, 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 August 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	CRUDEOIL	30
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