

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

Department : Commodity Derivatives Segment

Download Ref No: NCL/COM/ 48277

Date: May 14,2021

Circular Ref. No: 0162/2021

All Members,

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

This is in continuation to our circular no. 0134/2021 (Download Ref no NCL/COM/47997) dated April 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 June 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@nscl.co.in