

**NSE Clearing Limited**

(Formerly known as National Securities Clearing Corporation Limited)

**Department : Commodity Derivatives Segment**

Download Ref No: NCL/COM/49284

Date: August 13, 2021

Circular Ref. No: 0255/2021

All Members,

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

This is in continuation to our circular no. 0220/2021 (Download Ref no NCL/COM/48944) dated July 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 September 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

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