



MCX Circular No. MCX/MCXCCL/264/2022
MCXCCL Circular No. MCXCCL/RISK/105/2022

May 04, 2022

Review of minimum Volatility Scan Range (VSR)

In terms of the provisions of the Rules, Byelaws and Regulations of Multi Commodity Exchange Clearing Corporation Limited (MCXCCL) and in continuation to Circular No. MCXCCL/RISK/082/2022 dated April 06, 2022, Clearing Members of MCXCCL are notified as under:

MCXCCL has reviewed the Volatility Scan Range (VSR) by conducting back testing as per SEBI circular no. SEBI/HO/CDMRD/DRMP/CIR/P/2021/08 dated January 11, 2021 and no change shall be applicable in VSR for the month of June 2022.

Accordingly, the applicable VSR is provided as **Annexure 1**.

Members are requested to take note of the same.

Sandeep Kadam
Sr. Manager

Kindly contact Customer Support on 022- 6649 4000 or send an email at customersupport@mcxindia.com for further clarification.

-----Corporate office -----

Multi Commodity Exchange Clearing Corporation Limited
Exchange Square, CTS No. 255, Suren Road, Chakala, Andheri (East), Mumbai – 400 093
Tel.: 022 – 67318888 Fax: 022 – 67269558 CIN: U74999MH2008PLC185349
www.mcxcl.com email: customersupport@mcxindia.com

Annexure 1

Sr. No	Commodity and its variants	Applicable VSR
1	COPPER	5
2	CRUDEOIL	20
3	GOLD	4
4	NATURALGAS	6
5	NICKEL	6
6	SILVER	6
7	ZINC	6