



MCX Circular No. MCX/MCXCCL/339/2021  
MCXCCL Circular No. MCXCCL/RISK/147/2021

June 07, 2021

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### Review of minimum Volatility Scan Range (VSR)

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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/121/2021 dated May 6, 2021, 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 July 2021.

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

Members are requested to take note of the same.

Mohamed Aslam Shaikh  
Risk Management Department

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

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

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## Annexure 1

<b>Sr. No</b>	<b>Commodity and its variants</b>	<b>Applicable VSR</b>
1	COPPER	5
2	CRUDEOIL	20
3	GOLD	4
4	GOLDM	4
5	SILVER	6
6	ZINC	6