



MCX Circular No. MCX/MCXCCL/512/2021
MCXCCL Circular No. MCXCCL/RISK/205/2021

August 11, 2021

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/173/2021 dated July 12, 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 September 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

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

Annexure 1

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