



MCX Circular No. MCX/MCXCCL/411/2022
MCXCCL Circular No. MCXCCL/RISK/159/2022

July 08, 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/127/2022 dated June 07, 2022 and MCXCCL/RISK/154/2022 dated July 01, 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 August 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.

Annexure 1

Sr. No	Commodity and its variants	Applicable VSR
1	COPPER	5
2	CRUDEOIL	30
3	GOLD	4
4	NATURALGAS	6
5	NICKEL	6
6	SILVER	6
7	ZINC	6