
NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK- 045/2024

Date : August 13, 2024

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

Reference is drawn to SEBI circular no. SEBI/HO/CDMRD/DRMP/CIR/P/2021/08 dated January 11, 2021 on Review of Volatility Scan Range (VSR) for Option contracts in Commodity Derivatives Segment and NCCL circular nos. NCCL/RISK-017/2024 dated April 23, 2024 on Master Circular - Risk Management and NCCL/RISK-034/2024 dated July 04, 2024 on Review of Volatility Scan Range (VSR) for Option contracts in Commodity Derivatives Segment.

In this context, Clearing Members are hereby informed, that the Volatility Scan Range (VSR) for Options contracts in commodity derivatives segment has been reviewed for the month of September 2024. The VSR shall be as follows:

Commodity Name	Symbol	Volatility Scan Range (VSR)
Guar Seed	GUARSEED10	7%

The circular shall be effective from the beginning of trading day September 02, 2024.

Members and participants are requested to note the above.

For and on behalf of

National Commodity Clearing Limited

Abhishek Soni
Chief Risk Officer

For further information /clarifications, please contact

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