MCX Circular No. MCX/MCXCCL/629/2026 November 05, 2026
MCXCCL Circular No. MCXCCL/RISK/243/2026

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/218/2026 dated Oct 09, 2026, 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 accordingly, the applicable VSR for the month of December 2026 is provided as **Annexure 1**.

Members are requested to take note of the same.

Fardeen Siddiquee
Chief Risk Officer

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	5
4	NATURALGAS	6
5	SILVER	6
6	ZINC	5

Sr. No	Option on Index	Applicable VSR
1	MCXBULLDEX	3.5