



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/ES&H/24/63

07-Jan-25

Eligible Securities for contribution to Member Common Collateral (MCC) & Haircut Rate

Further to our Notification No. RMD/SS/ES&H/24/62 dated 06-Jan-25, based on the monthly review, the list of eligible securities remains unchanged for the month of Jan'25.

There are changes in the Haircut rate for following existing eligible securities with effect from EOD of 08th Jan, 2025.

Government of India Securities

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Current Haircut (%)	Revised Haircut (%)
1	IN0020240159	6.79% G.S. 2034	6.79	02-Dec-34	4.00	3.00
2	IN0020240175	6.98% G.S. 2054	6.98	16-Dec-54	4.00	5.00
3	IN0020240167	6.64% G.S. 2027	6.64	09-Dec-27	3.00	2.00

Chief Risk Officer

(Risk Management)

Complete List of Eligible Securities

(Effective from 08th Jan'25)

Sr. No.	ISIN	ISIN Description	ISIN Maturity	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1	IN0020240126	6.79% G.S. 2034	07-Oct-34	3.00	3.00
2	IN0020240019	7.10% G.S. 2034	08-Apr-34	3.00	3.00
3	IN0020230085	7.18% G.S. 2033	14-Aug-33	3.00	3.00
4	IN0020240134	6.92% G.S. 2039	18-Nov-39	4.00	4.00
5	IN0020240027	7.23% G.S. 2039	15-Apr-39	4.00	4.00
6	IN0020240035	7.34% G.S. 2064	22-Apr-64	4.00	4.00
7	IN0020240050	7.04% G.S. 2029	03-Jun-29	3.00	3.00
8	IN0020240076	7.02% G.S. 2031	18-Jun-31	3.00	3.00
9	IN0020230135	7.32% G.S. 2030	13-Nov-30	3.00	3.00
10	IN0020240118	7.09% G.S. 2054	05-Aug-54	5.00	5.00
11	IN0020210244	6.54% GS 2032	17-Jan-32	3.00	3.00
12	IN0020220151	7.26% G.S. 2033	06-Feb-33	3.00	3.00
13	IN0020240191	6.79% G.S. 2031	30-Dec-31	3.00	3.00
14	IN0020230077	7.18% G.S. 2037	24-Jul-37	4.00	4.00

15	IN0020240183	6.75% G.S. 2029	23-Dec-29	3.00	3.00
16	IN0020230010	7.06% G.S. 2028	10-Apr-28	3.00	3.00
17	IN0020230036	7.17% G.S. 2030	17-Apr-30	3.00	3.00
18	IN0020220037	7.38% G.S. 2027	20-Jun-27	2.00	2.00
19	IN0020220060	7.26% G.S. 2032	22-Aug-32	3.00	3.00
20	IN0020230051	7.30% G.S. 2053	19-Jun-53	5.00	5.00
21	IN0020230101	7.37% G.S. 2028	23-Oct-28	3.00	3.00
22	IN0020220011	7.10% G.S. 2029	18-Apr-29	3.00	3.00
23	IN0020180454	7.26% GS 2029	14-Jan-29	3.00	3.00
24	IN0020240142	7.09% G.S. 2074	25-Nov-74	4.00	4.00
25	IN0020230127	7.46% G.S. 2073	06-Nov-73	4.00	4.00
26	IN0020220102	7.41% G.S. 2036	19-Dec-36	4.00	4.00
27	IN0020210012	5.63% GS 2026	12-Apr-26	2.00	2.00
28	IN0020210186	5.74% G.S. 2026	15-Nov-26	2.00	2.00
29	IN0020220029	7.54% G.S. 2036	23-May-36	4.00	4.00
30	IN0020200120	GOI FRB 2033	22-Sep-33	3.00	3.00
31	IN0020210152	6.67% GS 2035	15-Dec-35	4.00	4.00
32	IN0020210160	GOI FLOATING RATE BOND 2028	04-Oct-28	3.00	3.00
33	IN0020200112	5.22% GS 2025	15-Jun-25	1.00	1.00
34	IN0020230028	6.99% G.S. 2026	17-Apr-26	2.00	2.00
35	IN0020210095	6.10% GS 2031	12-Jul-31	3.00	3.00
36	IN0020230044	7.25% G.S. 2063	12-Jun-63	4.00	4.00
37	IN0020240159	6.79% G.S. 2034 \$	02-Dec-34	4.00	3.00
38	IN0020050012	7.40% GOVT.STOCK 2035	09-Sep-35	4.00	4.00
39	IN0020200096	6.19% GS 2034	16-Sep-34	3.00	3.00
40	IN0020240175	6.98% G.S. 2054 \$	16-Dec-54	4.00	5.00
41	IN0020240043	7.02% G.S. 2027	27-May-27	2.00	2.00
42	IN0020240167	6.64% G.S. 2027 \$	09-Dec-27	3.00	2.00

\$ Change in HairCut rates with effect from EOD of 08-01-2025.

B. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Maturity Date	Haircut Rate (%)
1	IN002024X276	09/01/2025 MATURING 91 DTB	09-Jan-25	1.00
2	IN002024Y159	09/01/2025 MATURING 182 DTB	09-Jan-25	1.00
3	IN002023Z430	09/01/2025 MATURING 364 DTB	09-Jan-25	1.00
4	IN002024X284	16/01/2025 MATURING 91 DTB	16-Jan-25	1.00
5	IN002023Z448	16/01/2025 MATURING 364 DTB	16-Jan-25	1.00
6	IN002024Y167	17/01/2025 MATURING 182 DTB	17-Jan-25	1.00
7	IN002024X292	23/01/2025 MATURING 91 DTB	23-Jan-25	1.00
8	IN002024Y175	23/01/2025 MATURING 182 DTB	23-Jan-25	1.00
9	IN002023Z455	23/01/2025 MATURING 364 DTB	23-Jan-25	1.00

10	IN002024X300	30/01/2025 MATURING 91 DTB	30-Jan-25	1.00
11	IN002024Y183	30/01/2025 MATURING 182 DTB	30-Jan-25	1.00
12	IN002023Z463	30/01/2025 MATURING 364 DTB	30-Jan-25	1.00
13	IN002024X318	06/02/2025 MATURING 91 DTB	06-Feb-25	1.00
14	IN002024Y191	06/02/2025 MATURING 182 DTB	06-Feb-25	1.00
15	IN002023Z471	06/02/2025 MATURING 364 DTB	06-Feb-25	1.00
16	IN002024X326	13/02/2025 MATURING 91 DTB	13-Feb-25	1.00
17	IN002023Z489	13/02/2025 MATURING 364 DTB	13-Feb-25	1.00
18	IN002024Y209	14/02/2025 MATURING 182 DTB	14-Feb-25	1.00
19	IN002024Y217	20/02/2025 MATURING 182 DTB	20-Feb-25	1.00
20	IN002023Z505	20/02/2025 MATURING 364 DTB	20-Feb-25	1.00
21	IN002024X334	21/02/2025 MATURING 91 DTB	21-Feb-25	1.00
22	IN002024Y225	27/02/2025 MATURING 182 DTB	27-Feb-25	1.00
23	IN002024X342	27/02/2025 MATURING 91 DTB	27-Feb-25	1.00
24	IN002023Z513	27/02/2025 MATURING 364 DTB	27-Feb-25	1.00
25	IN002024X359	06/03/2025 MATURING 91 DTB	06-Mar-25	1.00
26	IN002024Y233	06/03/2025 MATURING 182 DTB	06-Mar-25	1.00
27	IN002023Z521	06/03/2025 MATURING 364 DTB	06-Mar-25	1.00
28	IN002024Y241	13/03/2025 MATURING 182 DTB	13-Mar-25	1.00
29	IN002023Z539	13/03/2025 MATURING 364 DTB	13-Mar-25	1.00
30	IN002024X367	91 DTB Maturing on 13/03/2025	13-Mar-25	1.00
31	IN002024X375	20/03/2025 MATURING 91 DTB	20-Mar-25	1.00
32	IN002023Z547	20/03/2025 MATURING 364 DTB	20-Mar-25	1.00
33	IN002023Z562	27/03/2025 MATURING 364 DTB	27-Mar-25	1.00
34	IN002024X383	91 DTB Maturing on 28/03/2025	28-Mar-25	1.00
35	IN002024X391	91 DTB Maturing on 03/04/2025	03-Apr-25	1.00
36	IN002024Z016	03/04/2025 MATURING 364 DTB	03-Apr-25	1.00
37	IN002024Y258	04/04/2025 MATURING 182 DTB	04-Apr-25	1.00
38	IN002024X409	91 DTB Maturing on 10/04/2025	10-Apr-25	1.00
39	IN002024Y266	10/04/2025 MATURING 182 DTB	10-Apr-25	1.00
40	IN002024Z024	11/04/2025 MATURING 364 DTB	11-Apr-25	1.00
41	IN002024Y274	17/04/2025 MATURING 182 DTB	17-Apr-25	1.00
42	IN002024Z032	18/04/2025 MATURING 364 DTB	18-Apr-25	1.00

43	IN002024Y282	24/04/2025 MATURING 182 DTB	24-Apr-25	1.00
44	IN002024Z040	24/04/2025 MATURING 364 DTB	24-Apr-25	1.00
45	IN002024Y290	01/05/2025 MATURING 182 DTB	01-May-25	1.00
46	IN002024Z057	02/05/2025 MATURING 364 DTB	02-May-25	1.00
47	IN002024Y308	08/05/2025 MATURING 182 DTB	08-May-25	1.00
48	IN002024Z065	08/05/2025 MATURING 364 DTB	08-May-25	1.00
49	IN002024Y316	15/05/2025 MATURING 182 DTB	15-May-25	1.00
50	IN002024Z073	15/05/2025 MATURING 364 DTB	15-May-25	1.00
51	IN002024Y324	23/05/2025 MATURING 182 DTB	23-May-25	1.00
52	IN002024Z081	23/05/2025 MATURING 364 DTB	23-May-25	1.00
53	IN002024Y332	29/05/2025 MATURING 182 DTB	29-May-25	1.00
54	IN002024Z099	29/05/2025 MATURING 364 DTB	29-May-25	1.00
55	IN002024Y340	05/06/2025 MATURING 182 DTB	05-Jun-25	1.00
56	IN002024Z107	05/06/2025 MATURING 364 DTB	05-Jun-25	1.00
57	IN002024Z115	12/06/2025 MATURING 364 DTB	12-Jun-25	1.00
58	IN002024Y357	182 DTB Maturing on 12/06/2025	12-Jun-25	1.00
59	IN002024Y365	19/06/2025 MATURING 182 DTB	19-Jun-25	1.00
60	IN002024Z123	19/06/2025 MATURING 364 DTB	19-Jun-25	1.00
61	IN002024Z131	26/06/2025 MATURING 364 DTB	26-Jun-25	1.00
62	IN002024Y373	182 DTB Maturing on 27/06/2025	27-Jun-25	1.00
63	IN002024Y381	182 DTB Maturing on 03/07/2025	03-Jul-25	1.00
64	IN002024Z149	03/07/2025 MATURING 364 DTB	03-Jul-25	1.00
65	IN002024Y399	182 DTB Maturing on 10/07/2025	10-Jul-25	1.00
66	IN002024Z156	10/07/2025 MATURING 364 DTB	10-Jul-25	1.00
67	IN002024Z164	18/07/2025 MATURING 364 DTB	18-Jul-25	1.00
68	IN002024Z172	24/07/2025 MATURING 364 DTB	24-Jul-25	1.00
69	IN002024Z180	31/07/2025 MATURING 364 DTB	31-Jul-25	1.00
70	IN002024Z198	07/08/2025 MATURING 364 DTB	07-Aug-25	1.00
71	IN002024Z206	15/08/2025 MATURING 364 DTB	15-Aug-25	1.00
72	IN002024Z214	21/08/2025 MATURING 364 DTB	21-Aug-25	1.00
73	IN002024Z222	28/08/2025 MATURING 364 DTB	28-Aug-25	1.00
74	IN002024Z230	04/09/2025 MATURING 364 DTB	04-Sep-25	1.00
75	IN002024Z248	11/09/2025 MATURING 364 DTB	11-Sep-25	1.00

76	IN002024Z255	03/10/2025 MATURING 364 DTB	03-Oct-25	1.00
77	IN002024Z263	09/10/2025 MATURING 364 DTB	09-Oct-25	1.00
78	IN002024Z271	16/10/2025 MATURING 364 DTB	16-Oct-25	1.00
79	IN002024Z289	23/10/2025 MATURING 364 DTB	23-Oct-25	1.00
80	IN002024Z297	30/10/2025 MATURING 364 DTB	30-Oct-25	1.00
81	IN002024Z305	06/11/2025 MATURING 364 DTB	06-Nov-25	1.00
82	IN002024Z313	13/11/2025 MATURING 364 DTB	13-Nov-25	1.00
83	IN002024Z321	21/11/2025 MATURING 364 DTB	21-Nov-25	1.00
84	IN002024Z339	27/11/2025 MATURING 364 DTB	27-Nov-25	1.00
85	IN002024Z347	04/12/2025 MATURING 364 DTB	04-Dec-25	1.00
86	IN002024Z354	364 DTB Maturing on 11/12/2025	11-Dec-25	1.00
87	IN002024Z362	18/12/2025 MATURING 364 DTB	18-Dec-25	1.00
88	IN002024Z370	364 DTB Maturing on 26/12/2025	26-Dec-25	1.00
89	IN002024Z388	364 DTB Maturing on 01/01/2026	01-Jan-26	1.00
90	IN002024Z396	364 DTB Maturing on 08/01/2026	08-Jan-26	1.00