



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/ES&H/24/23

01-Jul-24

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

Further to our Notification No. RMD/SS/ES&H/24/22 dated 24-Jun-24, it has been decided to include following security in the list of eligible securities for deposit as collateral with effect from 01st Jul'24.

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut (%)
1	IN002024X151	03/10/2024 MATURING 91 DTB	-	03-Oct-24	1.00
2	IN002024Y142	02/01/2025 MATURING 182 DTB	-	02-Jan-25	1.00
3	IN002024Z149	03/07/2025 MATURING 364 DTB	-	03-Jul-25	1.00

Chief Risk Officer
(Risk Management)

**Complete List of Eligible Securities
(Effective from 01st Jul'24)**

Sr. No.	ISIN	ISIN Description	ISIN Maturity	Hair Cut Rate (%)
1	IN0020200112	5.22% GS 2025	15-Jun-25	2.00
2	IN0020150093	7.59% GS 2026	11-Jan-26	2.00
3	IN0020210012	5.63% GS 2026	12-Apr-26	2.00
4	IN0020230028	6.99% G.S. 2026	17-Apr-26	2.00
5	IN0020230119	7.33% G.S. 2026	30-Oct-26	2.00
6	IN0020210186	5.74% G.S. 2026	15-Nov-26	2.00
7	IN0020240043	7.02% G.S. 2027	27-May-27	2.00
8	IN0020220037	7.38% G.S. 2027	20-Jun-27	3.00
9	IN0020230010	7.06% G.S. 2028	10-Apr-28	3.00
10	IN0020210160	GOI FLOATING RATE BOND 2028	04-Oct-28	3.00
11	IN0020230101	7.37% G.S. 2028	23-Oct-28	3.00
12	IN0020220011	7.10% G.S. 2029	18-Apr-29	3.00
13	IN0020240050	7.04% G.S. 2029	03-Jun-29	3.00
14	IN0020230036	7.17% G.S. 2030	17-Apr-30	3.00
15	IN0020230135	7.32% G.S. 2030	13-Nov-30	3.00
16	IN0020240076	7.02% GS 2031	18-Jun-31	3.00
17	IN0020210095	6.10% GS 2031	12-Jul-31	3.00
18	IN0020210244	6.54% GS 2032	17-Jan-32	3.00
19	IN0020220060	7.26% G.S. 2032	22-Aug-32	3.00
20	IN0020220151	7.26% G.S. 2033	06-Feb-33	3.00
21	IN0020230085	7.18% G.S. 2033	14-Aug-33	3.00
22	IN0020200120	GOI FRB 2033	22-Sep-33	3.00
23	IN0020240019	7.10% G.S. 2034	08-Apr-34	3.00
24	IN0020220029	7.54% G.S. 2036	23-May-36	4.00
25	IN0020220102	7.41% G.S. 2036	19-Dec-36	4.00
26	IN0020230077	7.18% G.S. 2037	24-Jul-37	4.00
27	IN0020240027	7.23% G.S. 2039	15-Apr-39	4.00
28	IN0020230051	7.30% G.S. 2053	19-Jun-53	5.00
29	IN0020230044	7.25% G.S. 2063	12-Jun-63	4.00
30	IN0020240035	7.34% G.S. 2064	22-Apr-64	4.00
31	IN0020230127	7.46% G.S. 2073	06-Nov-73	4.00

B. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Maturity Date	Haircut Rate (%)
1	IN002023Z158	364 DTB Maturing on 04/07/2024	04-Jul-24	1.00
2	IN002024X011	91 DTB Maturing on 04/07/2024	04-Jul-24	1.00
3	IN002023Y417	182 DTB Maturing on 04/07/2024	04-Jul-24	1.00
4	IN002023Y425	182 DTB Maturing on 11/07/2024	11-Jul-24	1.00
5	IN002023Z166	364 DTB Maturing on 11/07/2024	11-Jul-24	1.00
6	IN002024X029	12/07/2024 MATURING 91 DTB	12-Jul-24	1.00
7	IN002023Y433	182 DTB Maturing on 18/07/2024	18-Jul-24	1.00
8	IN002023Z174	364 DTB Maturing on 18/07/2024	18-Jul-24	1.00
9	IN002024X037	19/07/2024 MATURING 91 DTB	19-Jul-24	1.00
10	IN002024X045	91 DTB Maturing on 25/07/2024	25-Jul-24	1.00
11	IN002023Z182	364 DTB Maturing on 25/07/2024	25-Jul-24	1.00
12	IN002023Y441	182 DTB Maturing on 25/07/2024	25-Jul-24	1.00
13	IN002023Z190	364 DTB Maturing on 01/08/2024	01-Aug-24	1.00
14	IN002023Y458	182 DTB Maturing on 01/08/2024	01-Aug-24	1.00
15	IN002024X060	02/08/2024 MATURING 91 DTB	02-Aug-24	1.00
16	IN002024X078	08/08/2024 MATURING 91 DTB	08-Aug-24	1.00
17	IN002023Y466	182 DTB Maturing on 08/08/2024	08-Aug-24	1.00
18	IN002023Z208	364 DTB Maturing on 08/08/2024	08-Aug-24	1.00
19	IN002024X086	15/08/2024 MATURING 91 DTB	15-Aug-24	1.00
20	IN002023Y474	182 DTB Maturing on 15/08/2024	15-Aug-24	1.00
21	IN002023Z224	364 DTB Maturing on 16/08/2024	16-Aug-24	1.00
22	IN002023Z232	364 DTB Maturing on 22/08/2024	22-Aug-24	1.00
23	IN002023Y490	182 DTB Maturing on 22/08/2024	22-Aug-24	1.00
24	IN002024X094	23/08/2024 MATURING 91 DTB	23-Aug-24	1.00
25	IN002024X102	29/08/2024 MATURING 91 DTB	29-Aug-24	1.00
26	IN002023Z240	364 DTB Maturing on 29/08/2024	29-Aug-24	1.00
27	IN002023Y508	182 DTB Maturing on 29/08/2024	29-Aug-24	1.00
28	IN002024X110	05/09/2024 MATURING 91 DTB	05-Sep-24	1.00
29	IN002023Y516	182 DTB Maturing on 05/09/2024	05-Sep-24	1.00
30	IN002023Z257	364 DTB Maturing on 05/09/2024	05-Sep-24	1.00
31	IN002024X128	12/09/2024 MATURING 91 DTB	12-Sep-24	1.00
32	IN002023Z265	364 DTB Maturing on 12/09/2024	12-Sep-24	1.00

33	IN002023Y524	182 DTB Maturing on 12/09/2024	12-Sep-24	1.00
34	IN002024X136	19/09/2024 MATURING 91 DTB	19-Sep-24	1.00
35	IN002023Z273	364 DTB Maturing on 19/09/2024	19-Sep-24	1.00

36	IN002023Y532	182 DTB Maturing on 19/09/2024	19-Sep-24	1.00
37	IN002024X144	26/09/2024 MATURING 91 DTB	26-Sep-24	1.00
38	IN002023Y540	182 DTB Maturing on 26/09/2024	26-Sep-24	1.00
39	IN002023Z281	364 DTB Maturing on 27/09/2024	27-Sep-24	1.00
40	IN002024X151	03/10/2024 MATURING 91 DTB	03-Oct-24	1.00
41	IN002024Y019	182 DTB Maturing on 03/10/2024	03-Oct-24	1.00
42	IN002023Z299	364 DTB Maturing on 03/10/2024	03-Oct-24	1.00
43	IN002023Z307	364 DTB Maturing on 10/10/2024	10-Oct-24	1.00
44	IN002024Y027	11/10/2024 MATURING 182 DTB	11-Oct-24	1.00
45	IN002023Z315	364 DTB Maturing on 17/10/2024	17-Oct-24	1.00
46	IN002024Y035	18/10/2024 MATURING 182 DTB	18-Oct-24	1.00
47	IN002024Y043	182 DTB Maturing on 24/10/2024	24-Oct-24	1.00
48	IN002023Z323	364 DTB Maturing on 24/10/2024	24-Oct-24	1.00
49	IN002023Z331	364 DTB Maturing on 31/10/2024	31-Oct-24	1.00
50	IN002024Y050	01/11/2024 MATURING 182 DTB	01-Nov-24	1.00
51	IN002024Y068	07/11/2024 MATURING 182 DTB	07-Nov-24	1.00
52	IN002023Z349	364 DTB Maturing on 07/11/2024	07-Nov-24	1.00
53	IN002024Y076	14/11/2024 MATURING 182 DTB	14-Nov-24	1.00
54	IN002023Z356	364 DTB Maturing on 14/11/2024	14-Nov-24	1.00
55	IN002023Z364	364 DTB Maturing on 21/11/2024	21-Nov-24	1.00
56	IN002024Y084	22/11/2024 MATURING 182 DTB	22-Nov-24	1.00
57	IN002024Y092	28/11/2024 MATURING 182 DTB	28-Nov-24	1.00
58	IN002023Z372	364 DTB Maturing on 28/11/2024	28-Nov-24	1.00
59	IN002024Y100	05/12/2024 MATURING 182 DTB	05-Dec-24	1.00
60	IN002023Z380	364 DTB Maturing on 05/12/2024	05-Dec-24	1.00
61	IN002024Y118	12/12/2024 MATURING 182 DTB	12-Dec-24	1.00
62	IN002023Z398	364 DTB Maturing on 12/12/2024	12-Dec-24	1.00
63	IN002024Y126	19/12/2024 MATURING 182 DTB	19-Dec-24	1.00
64	IN002023Z406	364 DTB Maturing on 19/12/2024	19-Dec-24	1.00

65	IN002024Y134	26/12/2024 MATURING 182 DTB	26-Dec-24	1.00
66	IN002023Z414	364 DTB Maturing on 26/12/2024	26-Dec-24	1.00
67	IN002024Y142	02/01/2025 MATURING 182 DTB	02-Jan-25	1.00
68	IN002023Z422	364 DTB Maturing on 02/01/2025	02-Jan-25	1.00
69	IN002023Z430	364 DTB Maturing on 09/01/2025	09-Jan-25	1.00
70	IN002023Z448	364 DTB Maturing on 16/01/2025	16-Jan-25	1.00
71	IN002023Z455	364 DTB Maturing on 23/01/2025	23-Jan-25	1.00
72	IN002023Z463	364 DTB Maturing on 30/01/2025	30-Jan-25	1.00
73	IN002023Z471	364 DTB Maturing on 06/02/2025	06-Feb-25	1.00
74	IN002023Z489	364 DTB Maturing on 13/02/2025	13-Feb-25	1.00
75	IN002023Z505	364 DTB Maturing on 20/02/2025	20-Feb-25	1.00
76	IN002023Z513	364 DTB Maturing on 27/02/2025	27-Feb-25	1.00
77	IN002023Z521	364 DTB Maturing on 06/03/2025	06-Mar-25	1.00
78	IN002023Z539	364 DTB Maturing on 13/03/2025	13-Mar-25	1.00
79	IN002023Z547	364 DTB Maturing on 20/03/2025	20-Mar-25	1.00
80	IN002023Z562	364 DTB Maturing on 27/03/2025	27-Mar-25	1.00
81	IN002024Z016	364 DTB Maturing on 03/04/2025	03-Apr-25	1.00
82	IN002024Z024	11/04/2025 MATURING 364 DTB	11-Apr-25	1.00
83	IN002024Z032	18/04/2025 MATURING 364 DTB	18-Apr-25	1.00
84	IN002024Z040	364 DTB Maturing on 24/04/2025	24-Apr-25	1.00
85	IN002024Z057	02/05/2025 MATURING 364 DTB	02-May-25	1.00
86	IN002024Z065	08/05/2025 MATURING 364 DTB	08-May-25	1.00
87	IN002024Z073	15/05/2025 MATURING 364 DTB	15-May-25	1.00
88	IN002024Z081	23/05/2025 MATURING 364 DTB	23-May-25	1.00
89	IN002024Z099	29/05/2025 MATURING 364 DTB	29-May-25	1.00
90	IN002024Z107	05/06/2025 MATURING 364 DTB	05-Jun-25	1.00
91	IN002024Z115	12/06/2025 MATURING 364 DTB	12-Jun-25	1.00
92	IN002024Z123	19/06/2025 MATURING 364 DTB	19-Jun-25	1.00
93	IN002024Z131	26/06/2025 MATURING 364 DTB	26-Jun-25	1.00
94	IN002024Z149	03/07/2025 MATURING 364 DTB	03-Jul-25	1.00