

Risk Management Department**No. RMD/DRV/20/28****31st Mar 2020****FOR INFORMATION OF ALL MEMBERS****Rupee Derivatives Segment****Volatility Margin**

This is to advise that the Volatility Margin in force vide our Notification No. RMD/DRV/20/26 dated 27th Mar'20 at the rate of 25% of initial margin stands reduced to 12.5% of initial margin at the End of the Day today.

For The Clearing Corporation of India Ltd.**Sd/-****Managing Director********* *******