



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/SVM/22/03

Date: 30th Jun, 2022

Tracking of Volatility -Selection of Securities

Further to our notification No.RMD/SS/SVM/22/02 dated 31st May'22, based on the trade data of Jun'22, the under noted securities have been identified for tracking of volatility in the securities market. Volatility in the prices of these securities will be tracked during the month of Jul'22 for the purpose of imposition of volatility margin and the list will remain in force till further notice.

| Sr. No. | ISIN Number | Security Description | Coupon (%) | Maturity Date | Remarks |
|---------|--------------|----------------------|------------|---------------|---------------------|
| 1 | IN0020210244 | 6.54% GS 2032 | 6.54 | 17-Jan-32 | |
| 2 | IN0020210186 | 5.74% GS 2026 | 5.74 | 15-Nov-26 | |
| 3 | IN0020210194 | 6.99% GS 2051 | 6.99 | 15-Dec-51 | Long Dated Security |

2. If any one or all of above securities included in the list move to 'When Issued' market, such securities will be excluded during the period of "When Issued" trading by including securities from the under-noted list.

| Sr. No. | ISIN Number | Security Description | Coupon (%) | Maturity Date | Remarks |
|---------|--------------|----------------------|------------|---------------|---------------------|
| 1 | IN0020220029 | 7.54% GS 2036 | 7.54 | 23-May-36 | |
| 2 | IN0020210152 | 6.67% GS 2035 | 6.67 | 15-Dec-35 | |
| 3 | IN0020210202 | 6.95% GS 2061 | 6.95 | 16-Dec-61 | Long Dated Security |

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Chief Risk Officer
(Risk Management Dept.)