



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/SVM/22/09

Date: 30th Dec, 2022

Tracking of Volatility -Selection of Securities

Further to our notification No.RMD/SS/SVM/22/08 dated 30th Nov'22, based on the trade data of Dec'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 Jan'23 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	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	
2	IN0020220029	7.54% GS 2036	7.54	23-May-36	
3	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Long Dated Security

sd/
Chief Risk Officer
(Risk Management Dept.)