



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/SVM/23/04

Date: 31st Jul, 2023

#### Tracking of Volatility -Selection of Securities

Further to our notification No.RMD/SS/SVM/23/03 dated 30th Jun'23, based on the trade data of Jul'23, 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 Aug'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	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	
2	IN0020220102	7.41% GS 2036	7.41	19-Dec-36	
3	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	Long Dated Security

sd/-  
Chief Risk Officer  
(Risk Management Dept.)