

Risk Management Department

No. RMD/DRV/18/31

03rd Apr'18

FOR INFORMATION OF ALL MEMBERS

Rupee Derivatives Segment Volatility Margin

This is to advise that the Volatility Margin imposed vide our Notification no RMD/DRV/18/29 dated 27th Mar'18 at the rate of 125% stands reduced to 25% at the End of the Day today.

For The Clearing Corporation of India Ltd.

Sd/-

Authorized Signatory
