



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/SVM/10/04

Date:01st July, 2010

### Tracking of Volatility -Selection of Securities

Further to our notification No.RMD/SS/SVM/10/03 dated 01st June, 2010, based on the trade data of June'10, 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 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	IN0020100015	7.80% GOVT.STOCK 2020	7.80	3-May-20	
2	IN0020060037	8.20% GOVT.STOCK 2022	8.20	15-Feb-22	
3	IN0020060086	8.28% GOVT.STOCK 2032	8.28	15-Feb-32	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	IN0020100023	7.17% GOVT.STOCK 2015	7.17	14-Jun-15	
2	IN0020090059	7.02% GOVT.STOCK 2016	7.02	17-Aug-16	
3	IN0020070044	8.32% GOVT.STOCK 2032	8.32	2-Aug-32	Long Dated Security

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**Mr. Siddhartha Roy**  
(Chief Risk Officer)