



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/ES&H/24/25

09-Jul-24

Eligible Securities for contribution to Member Common Collateral (MCC) & Haircut Rate

Further to our Notification No. RMD/SS/ES&H/24/23 dated 01-Jul-24, it has been decided to include following security to the list of eligible securities for deposit as collateral with effect from EOD of **10th Jul'24**.

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut (%)
1	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	4.00

There are changes in the Haircut rate for following existing eligible securities with effect from EOD of 10th Jul, 2024.

Government of India Securities

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Current Haircut (%)	Revised Haircut (%)
1	IN0020220037	7.38% G.S. 2027	7.38	20-Jun-27	3.00	2.00
2	IN0020200112	5.22% GS 2025	5.22	15-Jun-25	2.00	1.00

Chief Risk Officer
(Risk Management)

**Complete List of Eligible Securities
(Effective from 10th Jul'24)**

Sr. No.	ISIN	ISIN Description	ISIN Maturity	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1	IN0020200112	5.22% GS 2025 \$	15-Jun-25	2.00	1.00
2	IN0020150093	7.59% GS 2026	11-Jan-26	2.00	2.00
3	IN0020210012	5.63% GS 2026	12-Apr-26	2.00	2.00
4	IN0020230028	6.99% G.S. 2026	17-Apr-26	2.00	2.00
5	IN0020230119	7.33% G.S. 2026	30-Oct-26	2.00	2.00
6	IN0020210186	5.74% G.S. 2026	15-Nov-26	2.00	2.00
7	IN0020240043	7.02% G.S. 2027	27-May-27	2.00	2.00
8	IN0020220037	7.38% G.S. 2027 \$	20-Jun-27	3.00	2.00
9	IN0020230010	7.06% G.S. 2028	10-Apr-28	3.00	3.00
10	IN0020210160	GOI FLOATING RATE BOND 2028	04-Oct-28	3.00	3.00
11	IN0020230101	7.37% G.S. 2028	23-Oct-28	3.00	3.00
12	IN0020220011	7.10% G.S. 2029	18-Apr-29	3.00	3.00
13	IN0020240050	7.04% G.S. 2029	03-Jun-29	3.00	3.00
14	IN0020230036	7.17% G.S. 2030	17-Apr-30	3.00	3.00
15	IN0020230135	7.32% G.S. 2030	13-Nov-30	3.00	3.00
16	IN0020240076	7.02% G.S. 2031	18-Jun-31	3.00	3.00
17	IN0020210095	6.10% GS 2031	12-Jul-31	3.00	3.00
18	IN0020210244	6.54% GS 2032	17-Jan-32	3.00	3.00
19	IN0020220060	7.26% G.S. 2032	22-Aug-32	3.00	3.00
20	IN0020220151	7.26% G.S. 2033	06-Feb-33	3.00	3.00
21	IN0020230085	7.18% G.S. 2033	14-Aug-33	3.00	3.00
22	IN0020200120	GOI FRB 2033	22-Sep-33	3.00	3.00
23	IN0020240019	7.10% G.S. 2034	08-Apr-34	3.00	3.00
24	IN0020220029	7.54% G.S. 2036	23-May-36	4.00	4.00
25	IN0020220102	7.41% G.S. 2036	19-Dec-36	4.00	4.00
26	IN0020230077	7.18% G.S. 2037	24-Jul-37	4.00	4.00
27	IN0020240027	7.23% G.S. 2039	15-Apr-39	4.00	4.00
28	IN0020230051	7.30% G.S. 2053	19-Jun-53	5.00	5.00
29	IN0020230044	7.25% G.S. 2063	12-Jun-63	4.00	4.00
30	IN0020240035	7.34% G.S. 2064	22-Apr-64	4.00	4.00
31	IN0020230127	7.46% G.S. 2073	06-Nov-73	4.00	4.00
32	IN0020200096	6.19% GS 2034 #	16-Sep-34	NA	4.00

\$ Change in HairCut rates with effect from EOD of 10-07-2024.

to be included w.e.f. EOD of 10th Jul'24

B. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Maturity Date	Haircut Rate (%)
1	IN002023Y425	182 DTB Maturing on 11/07/2024	11-Jul-24	1.00
2	IN002023Z166	364 DTB Maturing on 11/07/2024	11-Jul-24	1.00
3	IN002024X029	12/07/2024 MATURING 91 DTB	12-Jul-24	1.00
4	IN002023Y433	182 DTB Maturing on 18/07/2024	18-Jul-24	1.00
5	IN002023Z174	364 DTB Maturing on 18/07/2024	18-Jul-24	1.00
6	IN002024X037	19/07/2024 MATURING 91 DTB	19-Jul-24	1.00
7	IN002024X045	91 DTB Maturing on 25/07/2024	25-Jul-24	1.00
8	IN002023Z182	364 DTB Maturing on 25/07/2024	25-Jul-24	1.00
9	IN002023Y441	182 DTB Maturing on 25/07/2024	25-Jul-24	1.00
10	IN002023Z190	364 DTB Maturing on 01/08/2024	01-Aug-24	1.00
11	IN002023Y458	182 DTB Maturing on 01/08/2024	01-Aug-24	1.00
12	IN002024X060	02/08/2024 MATURING 91 DTB	02-Aug-24	1.00
13	IN002024X078	08/08/2024 MATURING 91 DTB	08-Aug-24	1.00
14	IN002023Y466	182 DTB Maturing on 08/08/2024	08-Aug-24	1.00
15	IN002023Z208	364 DTB Maturing on 08/08/2024	08-Aug-24	1.00
16	IN002024X086	15/08/2024 MATURING 91 DTB	15-Aug-24	1.00
17	IN002023Y474	182 DTB Maturing on 15/08/2024	15-Aug-24	1.00
18	IN002023Z224	364 DTB Maturing on 16/08/2024	16-Aug-24	1.00
19	IN002023Z232	364 DTB Maturing on 22/08/2024	22-Aug-24	1.00
20	IN002023Y490	182 DTB Maturing on 22/08/2024	22-Aug-24	1.00
21	IN002024X094	23/08/2024 MATURING 91 DTB	23-Aug-24	1.00
22	IN002024X102	29/08/2024 MATURING 91 DTB	29-Aug-24	1.00
23	IN002023Z240	364 DTB Maturing on 29/08/2024	29-Aug-24	1.00
24	IN002023Y508	182 DTB Maturing on 29/08/2024	29-Aug-24	1.00
25	IN002024X110	05/09/2024 MATURING 91 DTB	05-Sep-24	1.00
26	IN002023Y516	182 DTB Maturing on 05/09/2024	05-Sep-24	1.00
27	IN002023Z257	364 DTB Maturing on 05/09/2024	05-Sep-24	1.00
28	IN002024X128	12/09/2024 MATURING 91 DTB	12-Sep-24	1.00
29	IN002023Z265	364 DTB Maturing on 12/09/2024	12-Sep-24	1.00
30	IN002023Y524	182 DTB Maturing on 12/09/2024	12-Sep-24	1.00
31	IN002024X136	19/09/2024 MATURING 91 DTB	19-Sep-24	1.00
32	IN002023Z273	364 DTB Maturing on 19/09/2024	19-Sep-24	1.00

33	IN002023Y532	182 DTB Maturing on 19/09/2024	19-Sep-24	1.00
34	IN002024X144	26/09/2024 MATURING 91 DTB	26-Sep-24	1.00
35	IN002023Y540	182 DTB Maturing on 26/09/2024	26-Sep-24	1.00

36	IN002023Z281	364 DTB Maturing on 27/09/2024	27-Sep-24	1.00
37	IN002024X151	03/10/2024 MATURING 91 DTB	03-Oct-24	1.00
38	IN002024Y019	182 DTB Maturing on 03/10/2024	03-Oct-24	1.00
39	IN002023Z299	364 DTB Maturing on 03/10/2024	03-Oct-24	1.00
40	IN002024X169	10/10/2024 MATURING 91DTB	10-Oct-24	1.00
41	IN002023Z307	364 DTB Maturing on 10/10/2024	10-Oct-24	1.00
42	IN002024Y027	11/10/2024 MATURING 182 DTB	11-Oct-24	1.00
43	IN002023Z315	364 DTB Maturing on 17/10/2024	17-Oct-24	1.00
44	IN002024Y035	18/10/2024 MATURING 182 DTB	18-Oct-24	1.00
45	IN002024Y043	182 DTB Maturing on 24/10/2024	24-Oct-24	1.00
46	IN002023Z323	364 DTB Maturing on 24/10/2024	24-Oct-24	1.00
47	IN002023Z331	364 DTB Maturing on 31/10/2024	31-Oct-24	1.00
48	IN002024Y050	01/11/2024 MATURING 182 DTB	01-Nov-24	1.00
49	IN002024Y068	07/11/2024 MATURING 182 DTB	07-Nov-24	1.00
50	IN002023Z349	364 DTB Maturing on 07/11/2024	07-Nov-24	1.00
51	IN002024Y076	14/11/2024 MATURING 182 DTB	14-Nov-24	1.00
52	IN002023Z356	364 DTB Maturing on 14/11/2024	14-Nov-24	1.00
53	IN002023Z364	364 DTB Maturing on 21/11/2024	21-Nov-24	1.00
54	IN002024Y084	22/11/2024 MATURING 182 DTB	22-Nov-24	1.00
55	IN002024Y092	28/11/2024 MATURING 182 DTB	28-Nov-24	1.00
56	IN002023Z372	364 DTB Maturing on 28/11/2024	28-Nov-24	1.00
57	IN002024Y100	05/12/2024 MATURING 182 DTB	05-Dec-24	1.00
58	IN002023Z380	364 DTB Maturing on 05/12/2024	05-Dec-24	1.00
59	IN002024Y118	12/12/2024 MATURING 182 DTB	12-Dec-24	1.00
60	IN002023Z398	364 DTB Maturing on 12/12/2024	12-Dec-24	1.00
61	IN002024Y126	19/12/2024 MATURING 182 DTB	19-Dec-24	1.00
62	IN002023Z406	364 DTB Maturing on 19/12/2024	19-Dec-24	1.00
63	IN002024Y134	26/12/2024 MATURING 182 DTB	26-Dec-24	1.00
64	IN002023Z414	364 DTB Maturing on 26/12/2024	26-Dec-24	1.00

65	IN002024Y142	02/01/2025 MATURING 182 DTB	02-Jan-25	1.00
66	IN002023Z422	364 DTB Maturing on 02/01/2025	02-Jan-25	1.00
67	IN002024Y159	09/01/2025 MATURING 182 DTB	09-Jan-25	1.00
68	IN002023Z430	364 DTB Maturing on 09/01/2025	09-Jan-25	1.00
69	IN002023Z448	364 DTB Maturing on 16/01/2025	16-Jan-25	1.00
70	IN002023Z455	364 DTB Maturing on 23/01/2025	23-Jan-25	1.00
71	IN002023Z463	364 DTB Maturing on 30/01/2025	30-Jan-25	1.00
72	IN002023Z471	364 DTB Maturing on 06/02/2025	06-Feb-25	1.00
73	IN002023Z489	364 DTB Maturing on 13/02/2025	13-Feb-25	1.00
74	IN002023Z505	364 DTB Maturing on 20/02/2025	20-Feb-25	1.00
75	IN002023Z513	364 DTB Maturing on 27/02/2025	27-Feb-25	1.00
76	IN002023Z521	364 DTB Maturing on 06/03/2025	06-Mar-25	1.00
77	IN002023Z539	364 DTB Maturing on 13/03/2025	13-Mar-25	1.00
78	IN002023Z547	364 DTB Maturing on 20/03/2025	20-Mar-25	1.00
79	IN002023Z562	364 DTB Maturing on 27/03/2025	27-Mar-25	1.00
80	IN002024Z016	364 DTB Maturing on 03/04/2025	03-Apr-25	1.00
81	IN002024Z024	11/04/2025 MATURING 364 DTB	11-Apr-25	1.00
82	IN002024Z032	18/04/2025 MATURING 364 DTB	18-Apr-25	1.00
83	IN002024Z040	364 DTB Maturing on 24/04/2025	24-Apr-25	1.00
84	IN002024Z057	02/05/2025 MATURING 364 DTB	02-May-25	1.00
85	IN002024Z065	08/05/2025 MATURING 364 DTB	08-May-25	1.00
86	IN002024Z073	15/05/2025 MATURING 364 DTB	15-May-25	1.00
87	IN002024Z081	23/05/2025 MATURING 364 DTB	23-May-25	1.00
88	IN002024Z099	29/05/2025 MATURING 364 DTB	29-May-25	1.00
89	IN002024Z107	05/06/2025 MATURING 364 DTB	05-Jun-25	1.00
90	IN002024Z115	12/06/2025 MATURING 364 DTB	12-Jun-25	1.00
91	IN002024Z123	19/06/2025 MATURING 364 DTB	19-Jun-25	1.00
92	IN002024Z131	26/06/2025 MATURING 364 DTB	26-Jun-25	1.00
93	IN002024Z149	03/07/2025 MATURING 364 DTB	03-Jul-25	1.00
94	IN002024Z156	10/07/2025 MATURING 364 DTB	10-Jul-25	1.00