



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/22/12

Date: 17th Feb'23

Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 20th Feb'23

Further to our notification No.RMD/SS/LAF & Spread/22/11 dated 31st Jan'23, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 20th Feb23 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020220151	7.26% GOVT STOCK 2033	7.26	06-Feb-33	0.5640

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