



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/22/06

Date: 26th Sep'22

Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 27th Sep'21

Further to our notification No.RMD/SS/LAF & Spread/22/05 dated 30th Aug'22, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 27th Sep22 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	0.0107

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