



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

Io. RMD/SS/LAF & Spread/24/01

Date: 22nd Apr'2

Details of Security-wise Illiquidity Adjustment Factor/Tenor-wise Illiquidity Yield Spread for New GOI Security effective from EOD of 23rd Apr'24

Further to our notification No.RMD/SS/LAF & Spread/23/16 dated 28th Mar'23, security-wise illiquidity adjustment factor//Tenor-wise Illiquidity Yield Spread for New Govt.Security effective from EOD of 23rd Apr'24 would be as under:

a) Security-wise Illiquidity Adjustment Factors

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF
1	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	0.5538

sd/-

Chief Risk Officer

(Risk Management Dept.)