



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/23/10

Date: 28th Nov'23

Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 29th Nov'23

Further to our notification No.RMD/SS/LAF & Spread/23/09 dated 20th Nov'23, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 29th Nov23 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	0.3029

b) Tenor-wise Illiquidity Yield Spreads

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	Spread (> 3 and <= 5)
1	IN0020230143	7.25% GOI SGrB 2028	7.25	13-Nov-28	0.0008

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