



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/24/02

Date: 29th Apr'24

### Details of Security-wise Illiquidity Adjustment Factor/Tenor-wise Illiquidity Yield Spread for New GOI Security effective from EOD of 30th Apr'24

Further to our notification No.RMD/SS/LAF & Spread/24/01 dated 22nd Apr'24, security-wise illiquidity adjustment factor//Tenor-wise Illiquidity Yield Spread for New Govt.Security effective from EOD of 30th Apr'24 would be as under:

#### a) Security-wise Illiquidity Adjustment Factors

| Sr. No. | ISIN Number  | Security Description | Coupon | Maturity Date | LAF    |
|---------|--------------|----------------------|--------|---------------|--------|
| 1       | IN0020240027 | 7.23% GS 2039        | 7.23   | 15-Apr-39     | 0.1449 |

sd/-

Chief Risk Officer

(Risk Management Dept.)