



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/23/12

Date: 26th Dec'23

### Details of Security-wise Illiquidity Adjustment Factor/Tenor-wise Illiquidity Yield Spread for New GOI Security effective from EOD of 27th Dec'23

Further to our notification No.RMD/SS/LAF & Spread/23/11 dated 30th Nov'23, security-wise illiquidity adjustment factor//Tenor-wise Illiquidity Yield Spread for New Govt.Security effective from EOD of 27th Dec'23 would be as under:

#### **a) Tenor-wise Illiquidity Yield Spreads**

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	Spread (> 7 and <= 10)
1	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	-0.0218

sd/-

Chief Risk Officer

(Risk Management Dept.)