



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/23/06

Date: 28th Aug'23

Details of Security-wise Illiquidity Adjustment Factors and Tenor-wise Illiquidity Yield Spreads to be used for valuation effective from EOD of 29th Aug'23

Further to our notification No.RMD/SS/LAF & Spread/23/05 dated 31st Jul'23, security-wise illiquidity adjustment factors and yield spreads effective from EOD of 29th Aug'23 would be as under:

a) Security-wise Illiquidity Adjustment Factors ***

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	Spread(Rs.)
1	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	-0.0225

sd/-

Chief Risk Officer
(Risk Management Dept.)