



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/21/11

Date: 29th Nov'21

### Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 30th Nov'21

Further to our notification No.RMD/SS/LAF & Spread/21/10 dated 29th Oct'21, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 30th Nov'21 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	-0.1881
2	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	0.9439

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