



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/21/05

Date: 26th Jul'21

#### Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 27th Jul'21

Further to our notification No.RMD/SS/LAF & Spread/21/04 dated 30th Jun'21, security-wise illiquidity adjustment factor for New Govt.Securities effective from EOD of 27th Jul'21 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	3.9249

sd/-

Chief Risk Officer

(Risk Management Dept.)