



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/20/08

Date: 17th Aug'20

#### Details of Security-wise Illiquidity Adjustment Factor for New GOI Security effective from EOD of 18th Aug'20

Further to our notification No.RMD/SS/LAF & Spread/20/07 dated 31st Jul'20, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 18th Aug'20 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	2.2659

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