



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/21/08

Date: 27th Sep'21

### Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 28th Sep'21

Further to our notification No.RMD/SS/LAF & Spread/21/07 dated 31st Aug'21, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 28th Sep'21 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	1.1487

sd/-

Chief Risk Officer  
(Risk Management Dept.)