



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/20/03

Date: 26th May'20

Details of Security-wise Illiquidity Adjustment Factor for New GOI Security effective from EOD of 27th May'20

Further to our notification No.RMD/SS/LAF & Spread/20/02 dated 30th Apr'20, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 27th May'20 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200070	5.79% GS 2030	5.79	11-May-30	3.4804

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