



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/20/15

Date: 15th Dec'20

#### Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 16th Dec'20

Further to our notification No.RMD/SS/LAF & Spread/20/14 dated 27th Nov'20, security-wise illiquidity adjustment factor for New Govt.Securities effective from EOD of 16th Dec'20 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	1.8928

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