



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/20/12

Date: 17th Nov'20

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

Further to our notification No.RMD/SS/LAF & Spread/20/11 dated 29th Oct'20, security-wise illiquidity adjustment factor for New Govt.Securities effective from EOD of 18th Nov'20 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200211	4.48% GS 2023	4.48	02-Nov-23	0.7123
2	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	2.3331
3	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	-0.5184

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