



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/20/13

Date: 23rd Nov'20

Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 24th Nov'20

Further to our notification No.RMD/SS/LAF & Spread/20/12 dated 17th Nov'20, security-wise illiquidity adjustment factor for New Govt.Securities effective from EOD of 24th Nov'20 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200260	3.96% GS 2022	3.96	09-Nov-22	0.3642
2	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	0.7376

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