



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/20/05

Date: 15th Jun'20

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

Further to our notification No.RMD/SS/LAF & Spread/20/04 dated 29th May'20, security-wise illiquidity adjustment factor for New Govt.Security effective from EOD of 16th Jun'20 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	2.1335

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