



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/21/01

Date: 27th Apr'21

Details of Security-wise Illiquidity Adjustment Factor for New GOI Securities effective from EOD of 27th Apr'21

Further to our notification No.RMD/SS/LAF & Spread/20/19 dated 31st Mar'21, security-wise illiquidity adjustment factor for New Govt.Securities effective from EOD of 27th Apr'21 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	0.1683
2	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	0.7127

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