



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/19/01

Date: 22nd Apr'19

Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 23rd Apr'19

Further to our notification No.RMD/SS/LAF & Spread/18/14 dated 29th Mar'19, security-wise illiquidity adjustment factor and Spread for New Govt.Securities effective from 23rd Apr'19 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	0.3771

b) Tenor wise yields Spread for new Illiquid GOI Securities *

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	Tenor(years)	Spread
1	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	> 20 and <= 25	-0.02

* No trades were observed during the month

sd/-

Chief Risk Officer
(Risk Management Dept.)