



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/19/13

Date: 18th Nov'19

### Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 19th Nov'19

Further to our notification No.RMD/SS/LAF & Spread/19/12 dated 31st Oct'19, security-wise illiquidity adjustment factor for New Govt.Security effective from 19th Nov'19 would be as under:

#### a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020190396	6.18% GS 2024	6.18	04-Nov-24	0.2009

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