



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/19/11

Date: 22nd Oct'19

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

Further to our notification No.RMD/SS/LAF & Spread/19/10 dated 30th Sep'19, security-wise illiquidity adjustment factor for New Govt.Security effective from 23rd Oct'19 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020190362	6.45% GS 2029	6.45	07-Oct-29	2.5084

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