



# The Clearing Corporation of India Ltd.

## NOTIFICATION

### Securities Segment

No. RMD/SS/LAF & Spread/18/11

Date: 28th Jan'19

### Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 29th Jan'19

Further to our notification No.RMD/SS/LAF & Spread/18/10 dated 31st Dec'18, security-wise illiquidity adjustment factor for New Govt.Security effective from 29th Jan'19 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	2.5252

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