



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/19/07

Date: 29th Jul'19

Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 30th Jul'19

Further to our notification No.RMD/SS/LAF & Spread/19/06 dated 28th Jun'19, security-wise illiquidity adjustment factor and Spread for New Govt.Security effective from 30th Jul'19 would be as under:

Tenor wise yields Spread for new Illiquid GOI Securities *

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF
1	IN0020190099	6.17% GS 2021	6.17	15-Jul-21	-0.1087

sd/-

Chief Risk Officer

(Risk Management Dept.)