



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/19/03

Date: 14th May'19

Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 15th May'19

Further to our notification No.RMD/SS/LAF & Spread/19/02 dated 30th Apr'19, security-wise illiquidity adjustment factor and Spread for New Govt.Security effective from 15th May'19 would be as under:

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

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	Tenor(years)	Spread
1	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	> 20 and <= 25	-0.0625

* No trades were observed during the Period (30th Apr 19 - 14th May19)

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