



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/19/04

Date: 20th May'19

Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 21st May'19

Further to our notification No.RMD/SS/LAF & Spread/19/03 dated 14th May'19, security-wise illiquidity adjustment factor and Spread for New Govt.Security effective from 21st 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	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	>25 years	-0.075

* No trades were observed during the Period (06th May'19 - 20th May'19)

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