



The Clearing Corporation of India Ltd.

NOTIFICATION

Securities Segment

No. RMD/SS/LAF & Spread/20/01

Date: 27th Apr'20

Details of Yield Spread and Security-wise Illiquidity Adjustment Factor effective from 28th Apr'20

Further to our notification No.RMD/SS/LAF & Spread/19/18 dated 31st Mar'20, security-wise illiquidity adjustment factor for New Govt.Security effective from 28th Apr'20 would be as under:

a) Security-wise Illiquidity Adjustment Factors.

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	LAF(Rs.)
1	IN0020200021	5.09% GS 2022	5.09	13-Apr-22	0.3213

b) Tenor-wise Illiquidity Yield Spreads for illiquid Government of India Securities (over Zero Coupon Yields) *

Sr. No.	ISIN Number	Security Description	Coupon	Maturity Date	Tenor(years)	Spread
1	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	> 25 and above	-0.0144

* No trades were observed during the month

sd/-

Chief Risk Officer
(Risk Management Dept.)