



*Nurturing Markets,  
Widening Horizons*

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To

ALL FIMMDA MEMBERS

Dear All,

**Re: CORPORATE BONDS TRADED DATA & SPREADS**

In terms of RBI Master Circular- Prudential Norms for Classification and Operation of Investment Portfolio by Banks dated July 1 2015, for valuation of corporate bonds the actual traded data for the past 15 calendar days is considered. FIMMDA collates the traded data from all the exchanges and has been publishing, every fortnight, traded data of last 15 calendar days. We were also publishing traded data daily, which excludes Inter scheme transfer (IST) deals.

From May 2017, in our attempt to expand our services and information, we will publish on a daily basis, traded data (with Minimum 5 Cr.) of the past 15 calendar days. Inter scheme transfer (IST) deals will continue to be excluded.

For example, we publish -

On May 3, 2017 data from 18-04-2017 to 02-05-2017 including probable Failed Trades,  
on May 4, 2017 data from 19-04-2017 to 03-05-2017 including probable Failed Trades  
and on May 9, 2017 data from 24-04-2017 to 08-05-2017 including probable Failed Trades.

After 2 trading days, we shall publish the traded data excluding the failed trades.

For example,

On May 5, 2017 data from 18-04-2017 to 02-05-2017 excluding Failed Trades,  
on May 8, 2017 data from 19-04-2017 to 03-05-2017 excluding Failed Trades  
and on May 11, 2017 data from 24-04-2017 to 08-05-2017 excluding Failed Trades.

We hope this will benefit the market participants to do valuation on daily basis. We shall be pleased to have your feedback.



D. V. S. V. Prasad  
Chief Executive Officer