

July 19, 2021

Dear Sir/Madam

We refer to the discussions and the minutes of the Valuation Committee meeting held on 1st July 2021.

As decided at the said meeting we are uploading sample proposed formats which will be used for uploading daily valuation of Corporate Bonds once the necessary changes in your respective systems have been made for seamless migration to the new format.

The following are the statements for uploading

Statement	Nomenclature	Remark
Statement 1	Daily Yield Matrix	Revised
Statement 2	Daily Spread Matrix	Revised
Statement 3	Fortnightly Spread Matrix	Revised
Statement 4	15 days Traded Data (including probable failed trades)	No Change
Statement 5	15 days Traded Data (excluding failed trades)	No Change
Statement 6	Security Level Valuation (SLV)	Revised

P. Das Gupta
Deputy CEO
FIMMDA