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FIMNOT /2023-24 / 17

March 04, 2024

To,

Members / Stakeholders / Website Users

## Sub: Revision of Corporate Bond – Matrices under PSU, FIs & Banks Category (10 Year Tenor), Cumulative Corporate Bond & Publication of SLV.

The Daily Spread & Yield Matrices under PSU, FIs & Banks category as on 29<sup>th</sup> February 2024 (Valuation Date) have been revised for the 10-year tenor and marked in red as we identified error in the Daily Spread & Yield Matrices uploaded. There is no change in any other category or tenors.

The publication of SLV as on 29<sup>th</sup> February 2024 has also been revised.

In the Cumulative Corporate Bond (15 day traded data) there is a change only in the Segment category against ISIN No. INE053F08379.

We have therefore uploaded the Revised Daily Spread &Yield Matrices under PSU, FIs & Banks category, publication of Cumulative Corporate Bond (15 day traded data) and SLV for 29<sup>th</sup> February 2024 (Valuation Date).

Members / Stakeholders / Users are requested to take note of the same.

We regret the inconvenience caused.

Yours truly,

Sd/-

P. Das Gupta Deputy CEO FIMMDA

FIXED INCOME MONEY MARKET AND DERIVATIVES ASSOCIATION OF INDIA