

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 29th 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 29th 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 29th 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