



FIMNOT/2026-27/03

April 20, 2026

All Members / Stakeholders

Sub: Revision of Daily Corporate Bond Yield and Spread Matrix

The Publication of Daily Corporate Bond Yield and Spread Matrix as on April 17, 2026 (Valuation Date) has been revised due to errors identified in the yield and spread matrix and AT 1 Bond Valuation matrix.

We have therefore uploaded the Revised Daily Corporate Bond Yield and Spread Matrix for April 17, 2026, with revision under following categories:

- i) Corporate Bond Daily Yields and Spread Matrix – Revision in 0.5 tenor across segments.
- ii) Fixed Spreads for valuation of Corporate Bonds – AT 1 Bond Valuation Matrix across all tenors.

Changes have been highlighted in RED in the revised uploaded sheets.

There are no changes in the Cumulative Corporate bonds (15 days file) and Daily Corporate Bonds Security Level Valuation (SLV) file.

Members / Stakeholders are requested to take note of the above.

Sd/-

P. Das Gupta
Dy. Chief Executive Officer