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January 17, 2022

To ALL MEMBERS / WEBSITE USERS

Sir / Madam,

To Whomsoever it may Concern

Corporate Bond Matrices - Spread / Yield Matrix for the period of 03rd January 2022 to 13th January 2022 (Revised)

This is to notify that Corporate Bond Yield and Spread matrix for the period 3rd January 2022 to 13th January 2022 had erroneous values as below:

- 1) Corporate Bond Yield Matrices: While arriving at the Published Yields for ratings below AA-previous quarter fixed spreads were used instead of current quarter spreads.
- 2) Spread & Yield Matrices under Corporate Segment: While arriving at the Published Yields /Spreads, previous month's adjusting factor for 0.5 tenor was used instead of current month.

Accordingly, relevant sections of Corporate Bond Spread and Yield Matrices for the period 3rd January 2022 to 13th January 2022 have since been revised and uploaded on FIMMDA website duly marked "REVISED" and the changes are highlighted in red.

There is no change in Spread Matrices for PSU and NBFC sectors published.

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

Yours sincerely,

G. Ravindranath
Chief Executive Officer
FIMMDA