



Association of Mutual Funds in India

C-701 Naman Corporate Link, Plot Nos. C-31 / C-32, G Block, Bandra Kurla Complex, Bandra – East, Mumbai – 400 051

135/BP/ 103b /2022-23

December 13, 2022

To,

All AMFI Members

Dear Members,

Re : AMFI Best Practice Guidelines - Stress testing threshold portfolios & data to be used for calculating interest rate risk and credit risk - Updated file for November 2022

Further to our trailing email no. 135/BP/ 103a /2022-23 dated November 15, 2022, we forward herewith revised / updated excel files for stress testing in respect of Debt schemes, which has been updated by AMFI Valuation Committee working group.

1. The input file has been updated for November 2022 values.
2. Threshold portfolios have been updated with further sectoral breakup and for secured or unsecured. Please note that NBFC shall have the same haircut as Other Mfg / financial institution
3. Illustration excel has been revised to include G-Sec in the portfolios and Liquidity sheet has introduced illiquidity for below investment grade security in the form of 5% of original FV.

Members are requested to take note of the above for uniform implementation.

With best regards,

B. M. Kini
Dy. Chief Executive