

K. INVESTMENT VALUATION NORMS FOR MUTUAL FUNDS ⁵⁰³

All mutual funds shall provide transaction details of various types of debt securities like NCDs, Mibor linked floaters and CPs on daily basis in the format below to the agency recommended by AMFI. Submission of data would help in daily matrix generation, would improve uniformity and accuracy of valuation in the mutual funds industry.

Date Of Transaction	Coupon	Security Name	Security Type	Staggered Redemption/Maturity Dates	Staggered Redemption /Maturity Values	Rating	Put/Call Option Dates	Put/Call Option Values	Interest Payment Dates	Volume (in Rs. Crs)	Clean Price	YTM (Annualised)
			NCD									
			Mibor Linked									
			CP									

⁵⁰³ SEBI Cir No - MFD/CIR.No 23 / 066 /2003 dated March 7, 2003