

MARKET-LINKED DEBENTURE VALUATION

Issuer: ECAP EQUITIES LIMITED

Security Details:

Valuation per Rs.100 Face Value

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|---------|--------------|---------------------------------------|-------------|---------------|--------------------------|---|
| B8C701A | INE572O07026 | Nifty 10 yr G-Sec (Clean Price) index | 7-Mar-17 | 22-Feb-18 | Rs. 1,00,000 | Matured |
| B0C701A | INE572O07034 | CNX Nifty Index | 1-Mar-17 | 08-Jul-20 | Rs. 1,00,000 | Matured |
| B9C705A | INE572O07042 | CNX Nifty Index | 15-Mar-17 | 14-Jul-20 | Rs. 1,00,000 | Matured |
| C9C701A | INE572O07059 | CNX Nifty Index | 20-Mar-17 | 20-Jun-19 | Rs. 1,00,000 | Matured |
| C0F701A | INE572O07067 | CNX Nifty Index | 22-Mar-17 | 21-Sep-20 | Rs. 1,00,000 | Matured |
| E0C701A | INE572O07091 | CNX Nifty Index | 30-Mar-17 | 29-Jul-20 | Rs. 1,00,000 | Matured |
| E0C701B | INE572O07109 | CNX Nifty Index | 30-Mar-17 | 30-Mar-21 | Rs. 1,00,000 | 134.88 |
| E0C701C | INE572O07117 | CNX Nifty Index | 30-Mar-17 | 29-Jun-18 | Rs. 1,00,000 | Matured |
| E0C701D | INE572O07125 | CNX Nifty Index | 30-Mar-17 | 29-Jul-20 | Rs. 1,00,000 | Matured |
| E0C701E | INE572O07133 | CNX Nifty Index | 30-Mar-17 | 29-Jul-20 | Rs. 1,00,000 | Matured |
| C9D702A | INE572O07141 | CNX Nifty Index | 5-Apr-17 | 05-Jul-19 | Rs. 1,00,000 | Matured |
| C8D702A | INE572O07158 | CNX Nifty Index | 6-Apr-17 | 06-Jul-18 | Rs. 1,00,000 | Matured |
| F0D701B | INE572O07174 | CNX Nifty Index | 19-Apr-17 | 30-Apr-20 | Rs. 1,00,000 | Matured |
| D9D702B | INE572O07182 | CNX Nifty Index | 21-Apr-17 | 20-Oct-20 | Rs. 1,00,000 | Matured |
| D9D705A | INE572O07190 | CNX Nifty Index | 25-Apr-17 | 25-Jul-19 | Rs. 1,00,000 | Matured |
| D9D707A | INE572O07208 | CNX Nifty Index | 26-Apr-17 | 26-Jul-19 | Rs. 1,00,000 | Matured |
| D9D704A | INE572O07216 | CNX Nifty Index | 27-Apr-17 | 29-Jul-19 | Rs. 1,00,000 | Matured |
| D9D704B | INE572O07224 | CNX Nifty Index | 27-Apr-17 | 26-Aug-20 | Rs. 1,00,000 | Matured |
| F0D702B | INE572O07232 | CNX Nifty Index | 28-Apr-17 | 30-Jul-19 | Rs. 1,00,000 | Matured |
| F0D702C | INE572O07240 | CNX Nifty Index | 28-Apr-17 | 30-Jul-18 | Rs. 1,00,000 | Matured |
| D8E701E | INE572O07315 | CNX Nifty Index | 5-May-17 | 05-Aug-19 | Rs. 1,00,000 | Matured |

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|---------|--------------|-----------------|-------------|---------------|--------------------------|---|
| D8E701D | INE572O07307 | CNX Nifty Index | 5-May-17 | 05-Aug-19 | Rs. 1,00,000 | Matured |
| D8E701B | INE572O07281 | CNX Nifty Index | 5-May-17 | 04-May-22 | Rs. 1,00,000 | 133.26 |
| D8E701C | INE572O07299 | CNX Nifty Index | 5-May-17 | 03-Sep-20 | Rs. 1,00,000 | Matured |
| D9E702A | INE572O07265 | CNX Nifty Index | 3-May-17 | 02-Aug-19 | Rs. 1,00,000 | Matured |
| F0E701A | INE572O07273 | CNX Nifty Index | 3-May-17 | 02-Sep-20 | Rs. 1,00,000 | Matured |
| F9E701B | INE572O07323 | CNX Nifty Index | 9-May-17 | 08-Aug-18 | Rs. 1,00,000 | Matured |
| L1E701C | INE572O07257 | CNX Nifty Index | 2-May-17 | 01-Aug-19 | Rs. 1,00,000 | Matured |
| E8E702A | INE572O07331 | CNX Nifty Index | 18-May-17 | 17-Aug-18 | Rs. 1,00,000 | Matured |
| E0E701A | INE572O07349 | CNX Nifty Index | 19-May-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701B | INE572O07356 | CNX Nifty Index | 19-May-17 | 19-Aug-19 | Rs. 1,00,000 | Matured |
| E9E702A | INE572O07463 | CNX Nifty Index | 23-May-17 | 23-Aug-19 | Rs. 1,00,000 | Matured |
| G9E701A | INE572O07836 | CNX Nifty Index | 26-May-17 | 26-Aug-19 | Rs. 1,00,000 | Matured |
| E9E704A | INE572O07AE0 | CNX Nifty Index | 30-May-17 | 30-Aug-19 | Rs. 1,00,000 | Matured |
| E9E706A | INE572O07AF7 | CNX Nifty Index | 31-May-17 | 30-Aug-19 | Rs. 1,00,000 | Matured |
| E0F703A | INE572O07AG5 | CNX Nifty Index | 1-Jun-17 | 30-Nov-20 | Rs. 1,00,000 | Matured |
| E0F704A | INE572O07AI1 | CNX Nifty Index | 7-Jun-17 | 06-Oct-20 | Rs. 1,00,000 | Matured |
| E9F705A | INE572O07AH3 | CNX Nifty Index | 6-Jun-17 | 06-Sep-19 | Rs. 1,00,000 | Matured |
| E9H701A | INE572O07AJ9 | CNX Nifty Index | 8-Jun-17 | 09-Sep-19 | Rs. 1,00,000 | Matured |
| E8F702A | INE572O07AK7 | CNX Nifty Index | 13-Jun-17 | 12-Sep-18 | Rs. 1,00,000 | Matured |
| F9F707A | INE572O07AL5 | CNX Nifty Index | 20-Jun-17 | 19-Sep-19 | Rs. 1,00,000 | Matured |
| F0I701A | INE572O07AM3 | CNX Nifty Index | 28-Jun-17 | 28-Dec-20 | Rs. 1,00,000 | 99.50 |
| F8F702A | INE572O07AN1 | CNX Nifty Index | 29-Jun-17 | 28-Sep-18 | Rs. 1,00,000 | Matured |
| F9F709A | INE572O07AQ4 | CNX Nifty Index | 30-Jun-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| F9F709B | INE572O07AO9 | CNX Nifty Index | 30-Jun-17 | 07-Oct-19 | Rs. 1,00,000 | Matured |
| F9F709C | INE572O07AR2 | CNX Nifty Index | 30-Jun-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| F9F709E | INE572O07AP6 | CNX Nifty Index | 30-Jun-17 | 09-Oct-19 | Rs. 1,00,000 | Matured |

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|------------|--------------|-----------------|-------------|---------------|--------------------------|---|
| F9F709F | INE572O07AS0 | CNX Nifty Index | 30-Jun-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| F8F702A-01 | INE572O07AN1 | CNX Nifty Index | 22-Aug-17 | 28-Sep-18 | Rs. 1,00,000 | Matured |
| F8F702A-02 | INE572O07AN1 | CNX Nifty Index | 29-Aug-17 | 28-Sep-18 | Rs. 1,00,000 | Matured |
| F9F709C-01 | INE572O07AR2 | CNX Nifty Index | 28-Aug-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| E0E701A-01 | INE572O07349 | CNX Nifty Index | 5-Sep-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-02 | INE572O07349 | CNX Nifty Index | 8-Sep-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E9E706A-01 | INE572O07AF7 | CNX Nifty Index | 4-Sep-17 | 30-Aug-19 | Rs. 1,00,000 | Matured |
| F8F702A-03 | INE572O07AN1 | CNX Nifty Index | 1-Sep-17 | 28-Sep-18 | Rs. 1,00,000 | Matured |
| F9F709C-02 | INE572O07AR2 | CNX Nifty Index | 6-Sep-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| E0E701A-03 | INE572O07349 | CNX Nifty Index | 12-Sep-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| F9F709C-03 | INE572O07AR2 | CNX Nifty Index | 14-Sep-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| F9F709C-04 | INE572O07AR2 | CNX Nifty Index | 25-Sep-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| F9F709C-05 | INE572O07AR2 | CNX Nifty Index | 29-Sep-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| E0E701A-04 | INE572O07349 | CNX Nifty Index | 27-Sep-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-05 | INE572O07349 | CNX Nifty Index | 3-Oct-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-06 | INE572O07349 | CNX Nifty Index | 6-Oct-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-07 | INE572O07349 | CNX Nifty Index | 12-Oct-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-08 | INE572O07349 | CNX Nifty Index | 26-Oct-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-09 | INE572O07349 | CNX Nifty Index | 31-Oct-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-11 | INE572O07349 | CNX Nifty Index | 9-Nov-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-12 | INE572O07349 | CNX Nifty Index | 16-Nov-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| F9F709C-06 | INE572O07AR2 | CNX Nifty Index | 23-Nov-17 | 30-Sep-19 | Rs. 1,00,000 | Matured |
| K0K705A | INE572O07BI9 | CNX Nifty Index | 28-Nov-17 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| E0E701A15 | INE572O07349 | CNX Nifty Index | 4-Dec-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A16 | INE572O07349 | CNX Nifty Index | 7-Dec-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A17 | INE572O07349 | CNX Nifty Index | 27-Dec-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|------------|--------------|-----------------|-------------|---------------|--------------------------|---|
| K0K705A02 | INE572O07BI9 | CNX Nifty Index | 29-Dec-17 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A03 | INE572O07BI9 | CNX Nifty Index | 22-Jan-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A06 | INE572O07BI9 | CNX Nifty Index | 23-Feb-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| E0E701A-18 | INE572O07349 | CNX Nifty Index | 7-Mar-18 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| E0E701A-13 | INE572O07349 | CNX Nifty Index | 23-Nov-17 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| K0K705A08 | INE572O07BI9 | CNX Nifty Index | 26-Mar-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A09 | INE572O07BI9 | CNX Nifty Index | 6-Apr-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A10 | INE572O07BI9 | CNX Nifty Index | 16-Apr-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A11 | INE572O07BI9 | CNX Nifty Index | 17-Apr-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A12 | INE572O07BI9 | CNX Nifty Index | 18-Apr-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A14 | INE572O07BI9 | CNX Nifty Index | 16-May-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A15 | INE572O07BI9 | CNX Nifty Index | 15-May-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A17 | INE572O07BI9 | CNX Nifty Index | 31-May-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A18 | INE572O07BI9 | CNX Nifty Index | 7-Jun-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A20 | INE572O07BI9 | CNX Nifty Index | 13-jun-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A21 | INE572O07BI9 | CNX Nifty Index | 22-Jun-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A23 | INE572O07BI9 | CNX Nifty Index | 29-Jun-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A22 | INE572O07BI9 | CNX Nifty Index | 05-Jul-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A25 | INE572O07BI9 | CNX Nifty Index | 11-Jul-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A | INE572O07DB0 | CNX Nifty Index | 01-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A28 | INE572O07BI9 | CNX Nifty Index | 26-Jul-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A30 | INE572O07BI9 | CNX Nifty Index | 01-Aug-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A27 | INE572O07BI9 | CNX Nifty Index | 24-Jul-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A31 | INE572O07BI9 | CNX Nifty Index | 03-Aug-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A01 | INE572O07DB0 | CNX Nifty Index | 03-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A04 | INE572O07DB0 | CNX Nifty Index | 14-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |

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|-----------|--------------|-----------------|-------------|---------------|--------------------------|---|
| K0K705A32 | INE572O07BI9 | CNX Nifty Index | 20-Aug-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A06 | INE572O07DB0 | CNX Nifty Index | 20-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A07 | INE572O07DB0 | CNX Nifty Index | 21-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A36 | INE572O07BI9 | CNX Nifty Index | 23-Aug-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A35 | INE572O07BI9 | CNX Nifty Index | 27-Aug-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A05 | INE572O07DB0 | CNX Nifty Index | 30-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A37 | INE572O07BI9 | CNX Nifty Index | 30-Aug-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A02 | INE572O07DB0 | CNX Nifty Index | 31-Aug-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A08 | INE572O07DB0 | CNX Nifty Index | 7-Sep-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A09 | INE572O07DB0 | CNX Nifty Index | 14-Sep-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A41 | INE572O07BI9 | CNX Nifty Index | 12-Sep-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A38 | INE572O07BI9 | CNX Nifty Index | 14-Sep-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A11 | INE572O07DB0 | CNX Nifty Index | 25-Sep-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A43 | INE572O07BI9 | CNX Nifty Index | 25-Sep-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A14 | INE572O07DB0 | CNX Nifty Index | 27-Sep-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A39 | INE572O07BI9 | CNX Nifty Index | 28-Sep-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A15 | INE572O07DB0 | CNX Nifty Index | 4-Oct-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A24 | INE572O07DB0 | CNX Nifty Index | 29-Oct-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A21 | INE572O07DB0 | CNX Nifty Index | 30-Oct-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A18 | INE572O07DB0 | CNX Nifty Index | 31-Oct-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A23 | INE572O07DB0 | CNX Nifty Index | 02-Nov-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A26 | INE572O07DB0 | CNX Nifty Index | 05-Nov-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A27 | INE572O07DB0 | CNX Nifty Index | 15-Nov-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A28 | INE572O07DB0 | CNX Nifty Index | 22-Nov-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A29 | INE572O07DB0 | CNX Nifty Index | 30-Nov-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A42 | INE572O07BI9 | CNX Nifty Index | 19-Oct-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |

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|-----------|--------------|-----------------|-------------|---------------|--------------------------|---|
| G1L801A16 | INE572O07DB0 | CNX Nifty Index | 19-Oct-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A47 | INE572O07BI9 | CNX Nifty Index | 5-Dec-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A19 | INE572O07DB0 | CNX Nifty Index | 7-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A30 | INE572O07DB0 | CNX Nifty Index | 10-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A33 | INE572O07DB0 | CNX Nifty Index | 14-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A48 | INE572O07BI9 | CNX Nifty Index | 14-Dec-18 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A32 | INE572O07DB0 | CNX Nifty Index | 18-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A34 | INE572O07DB0 | CNX Nifty Index | 21-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| E0E701A19 | INE572O07349 | CNX Nifty Index | 31-Dec-18 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| G1L801A35 | INE572O07DB0 | CNX Nifty Index | 27-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A36 | INE572O07DB0 | CNX Nifty Index | 28-Dec-18 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A51 | INE572O07BI9 | CNX Nifty Index | 01-Jan-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A38 | INE572O07DB0 | CNX Nifty Index | 04-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A52 | INE572O07BI9 | CNX Nifty Index | 04-Jan-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| E0E701A20 | INE572O07349 | CNX Nifty Index | 09-Jan-19 | 17-Nov-20 | Rs. 1,00,000 | Matured |
| G1L801A39 | INE572O07DB0 | CNX Nifty Index | 08-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A41 | INE572O07DB0 | CNX Nifty Index | 11-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A40 | INE572O07DB0 | CNX Nifty Index | 16-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A42 | INE572O07DB0 | CNX Nifty Index | 21-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A54 | INE572O07BI9 | CNX Nifty Index | 21-Jan-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A45 | INE572O07DB0 | CNX Nifty Index | 25-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A46 | INE572O07DB0 | CNX Nifty Index | 30-Jan-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A47 | INE572O07DB0 | CNX Nifty Index | 01-Feb-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| G1L801A44 | INE572O07DB0 | CNX Nifty Index | 08-Feb-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A55 | INE572O07BI9 | CNX Nifty Index | 07-Feb-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A48 | INE572O07DB0 | CNX Nifty Index | 15-Feb-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |

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|-----------|--------------|--------------------------------------|-------------|---------------|--------------------------|---|
| G1L801A49 | INE572O07DB0 | CNX Nifty Index | 20-Feb-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A56 | INE572O07BI9 | CNX Nifty Index | 20-Feb-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A57 | INE572O07BI9 | CNX Nifty Index | 22-Feb-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A58 | INE572O07BI9 | CNX Nifty Index | 26-Feb-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A50 | INE572O07DB0 | CNX Nifty Index | 22-Feb-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| B2E901A | INE572O07ED4 | CNX Nifty Index | 22-Feb-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A01 | INE572O07ED4 | CNX Nifty Index | 05-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A02 | INE572O07ED4 | CNX Nifty Index | 06-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| K0K705A59 | INE572O07BI9 | CNX Nifty Index | 05-Mar-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| G1L801A51 | INE572O07DB0 | CNX Nifty Index | 05-Mar-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| B2E901A04 | INE572O07ED4 | CNX Nifty Index | 07-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A05 | INE572O07ED4 | CNX Nifty Index | 11-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| G1L801A52 | INE572O07DB0 | CNX Nifty Index | 08-Mar-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| B2E901A03 | INE572O07ED4 | CNX Nifty Index | 08-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A06 | INE572O07ED4 | CNX Nifty Index | 12-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A07 | INE572O07ED4 | CNX Nifty Index | 15-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| G1L801A53 | INE572O07DB0 | CNX Nifty Index | 15-Mar-19 | 02-Feb-22 | Rs. 1,00,000 | 119.60 |
| K0K705A61 | INE572O07BI9 | CNX Nifty Index | 15-Mar-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| B2E901A08 | INE572O07ED4 | CNX Nifty Index | 19-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B0C904A | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 15-Mar-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B2E901A09 | INE572O07ED4 | CNX Nifty Index | 22-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| C2H901A | INE572O07EG7 | CNX Nifty Index | 22-Mar-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| B2E901A11 | INE572O07ED4 | CNX Nifty Index | 25-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A10 | INE572O07ED4 | CNX Nifty Index | 26-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| C2H901A02 | INE572O07EG7 | CNX Nifty Index | 26-Mar-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|-----------|--------------|--------------------------------------|-------------|---------------|--------------------------|---|
| B2E901A12 | INE572O07ED4 | CNX Nifty Index | 29-Mar-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| C2H901A03 | INE572O07EG7 | CNX Nifty Index | 29-Mar-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| K0K705A64 | INE572O07BI9 | CNX Nifty Index | 29-Mar-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| F0E901A | INE572O07EI3 | CNX Nifty Index | 28-Mar-19 | 28-Sep-20 | Rs. 1,00,000 | Matured |
| C2H901A04 | INE572O07EG7 | CNX Nifty Index | 04-Apr-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| B2E901A13 | INE572O07ED4 | CNX Nifty Index | 05-Apr-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B0C904A03 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 05-Apr-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| D0D907A | INE572O07EK9 | Nifty 10yr G-Sec (Clean Price) index | 05-Apr-19 | 06-Jul-20 | Rs. 1,00,000 | Matured |
| B2E901A14 | INE572O07ED4 | CNX Nifty Index | 18-Apr-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| C2H901A06 | INE572O07EG7 | CNX Nifty Index | 05-Apr-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A07 | INE572O07EG7 | CNX Nifty Index | 15-Apr-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A08 | INE572O07EG7 | CNX Nifty Index | 18-Apr-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| K0K705A65 | INE572O07BI9 | CNX Nifty Index | 23-Apr-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| B2E901A15 | INE572O07ED4 | CNX Nifty Index | 23-Apr-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| F0E901A02 | INE572O07EI3 | CNX Nifty Index | 23-Apr-19 | 28-Sep-20 | Rs. 1,00,000 | Matured |
| B2E901A16 | INE572O07ED4 | CNX Nifty Index | 07-May-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| D0D907A02 | INE572O07EK9 | Nifty 10yr G-Sec (Clean Price) | 07-May-19 | 06-Jul-20 | Rs. 1,00,000 | Matured |
| B2E901A17 | INE572O07ED4 | CNX Nifty Index | 20-May-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| K0K705A66 | INE572O07BI9 | CNX Nifty Index | 22-May-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| B2E901A18 | INE572O07ED4 | CNX Nifty Index | 28-May-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| B2E901A19 | INE572O07ED4 | CNX Nifty Index | 29-May-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| C2H901A09 | INE572O07EG7 | CNX Nifty Index | 29-May-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| F0E901A03 | INE572O07EI3 | CNX Nifty Index | 29-May-19 | 28-Sep-20 | Rs. 1,00,000 | Matured |

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|-----------|--------------|--------------------------------------|-------------|---------------|--------------------------|---|
| D0D907A03 | INE572O07EK9 | Nifty 10yr G-Sec (Clean Price) index | 29-May-19 | 06-Jul-20 | Rs. 1,00,000 | Matured |
| B0C904A04 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 29-May-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B0C904A05 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 14-Jun-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B2E901A20 | INE572O07ED4 | CNX Nifty Index | 11-Jun-19 | 26-Aug-22 | Rs. 1,00,000 | 122.94 |
| C2H901A10 | INE572O07EG7 | CNX Nifty Index | 14-Jun-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| K0K705A67 | INE572O07BI9 | CNX Nifty Index | 14-Jun-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| C2H901A11 | INE572O07EG7 | CNX Nifty Index | 26-Jun-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| F0E901A04 | INE572O07EI3 | CNX Nifty Index | 20-Jun-19 | 28-Sep-20 | Rs. 1,00,000 | Matured |
| B0C904A06 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 20-Jun-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B0C904A07 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 26-Jun-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B0C904A08 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 04-Jul-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B0C904A09 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 18-Jul-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| C2H901A12 | INE572O07EG7 | CNX Nifty Index | 12-Jul-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A13 | INE572O07EG7 | CNX Nifty Index | 15-Jul-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A14 | INE572O07EG7 | CNX Nifty Index | 19-Jul-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| F0E901A05 | INE572O07EI3 | CNX Nifty Index | 19-Jul-19 | 28-Sep-20 | Rs. 1,00,000 | Matured |
| K0K705A68 | INE572O07BI9 | CNX Nifty Index | 19-Jul-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| B0C904A10 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 19-Jul-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| C2H901A15 | INE572O07EG7 | CNX Nifty Index | 29-Jul-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |

| Series | ISIN Code | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Valuation as on 07 th Dec 2020 |
|-----------|--------------|--------------------------------------|-------------|---------------|--------------------------|---|
| B0C904A11 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 13-Aug-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| C2H901A16 | INE572O07EG7 | CNX Nifty Index | 14-Aug-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| B0C904A13 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 22-Aug-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| B0C904A14 | INE572O07EF9 | Nifty 10yr G-Sec (Clean Price) index | 28-Aug-19 | 14-Sep-20 | Rs. 1,00,000 | Matured |
| C2H901A17 | INE572O07EG7 | CNX Nifty Index | 28-Aug-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A18 | INE572O07EG7 | CNX Nifty Index | 30-Aug-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A19 | INE572O07EG7 | CNX Nifty Index | 13-Sep-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A20 | INE572O07EG7 | CNX Nifty Index | 16-Sep-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| K0K705A73 | INE572O07BI9 | CNX Nifty Index | 17-Sep-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| C2H901A22 | INE572O07EG7 | CNX Nifty Index | 27-Sep-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A23 | INE572O07EG7 | CNX Nifty Index | 16-Oct-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A25 | INE572O07EG7 | CNX Nifty Index | 15-Nov-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A26 | INE572O07EG7 | CNX Nifty Index | 21-Nov-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| C2H901A27 | INE572O07EG7 | CNX Nifty Index | 19-Dec-19 | 23-Sep-22 | Rs. 1,00,000 | 114.39 |
| K0K705A75 | INE572O07BI9 | CNX Nifty Index | 27-Dec-19 | 31-May-21 | Rs. 1,00,000 | 127.95 |
| K0K705A76 | INE572O07BI9 | CNX Nifty Index | 13-Mar-20 | 31-May-21 | Rs. 1,00,000 | 127.95 |

*Issue Date is Deemed Date of Allotment

**Actual maturity could be earlier than the date mentioned in the table above, as it is an auto callable structure

DISCLAIMER

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