

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 20 th Dec 2021
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	Matured
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

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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	147.55
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	Matured
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

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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	Matured
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

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K0K705A02	INE572O07BI9	CNX Nifty Index	29-Dec-17	31-May-21	Rs. 1,00,000	Matured
K0K705A03	INE572O07BI9	CNX Nifty Index	22-Jan-18	31-May-21	Rs. 1,00,000	Matured
K0K705A06	INE572O07BI9	CNX Nifty Index	23-Feb-18	31-May-21	Rs. 1,00,000	Matured
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	Matured
K0K705A09	INE572O07BI9	CNX Nifty Index	6-Apr-18	31-May-21	Rs. 1,00,000	Matured
K0K705A10	INE572O07BI9	CNX Nifty Index	16-Apr-18	31-May-21	Rs. 1,00,000	Matured
K0K705A11	INE572O07BI9	CNX Nifty Index	17-Apr-18	31-May-21	Rs. 1,00,000	Matured
K0K705A12	INE572O07BI9	CNX Nifty Index	18-Apr-18	31-May-21	Rs. 1,00,000	Matured
K0K705A14	INE572O07BI9	CNX Nifty Index	16-May-18	31-May-21	Rs. 1,00,000	Matured
K0K705A15	INE572O07BI9	CNX Nifty Index	15-May-18	31-May-21	Rs. 1,00,000	Matured
K0K705A17	INE572O07BI9	CNX Nifty Index	31-May-18	31-May-21	Rs. 1,00,000	Matured
K0K705A18	INE572O07BI9	CNX Nifty Index	7-Jun-18	31-May-21	Rs. 1,00,000	Matured
K0K705A20	INE572O07BI9	CNX Nifty Index	13-jun-18	31-May-21	Rs. 1,00,000	Matured
K0K705A21	INE572O07BI9	CNX Nifty Index	22-Jun-18	31-May-21	Rs. 1,00,000	Matured
K0K705A23	INE572O07BI9	CNX Nifty Index	29-Jun-18	31-May-21	Rs. 1,00,000	Matured
K0K705A22	INE572O07BI9	CNX Nifty Index	05-Jul-18	31-May-21	Rs. 1,00,000	Matured
K0K705A25	INE572O07BI9	CNX Nifty Index	11-Jul-18	31-May-21	Rs. 1,00,000	Matured
G1L801A	INE572O07DB0	CNX Nifty Index	01-Aug-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A28	INE572O07BI9	CNX Nifty Index	26-Jul-18	31-May-21	Rs. 1,00,000	Matured
K0K705A30	INE572O07BI9	CNX Nifty Index	01-Aug-18	31-May-21	Rs. 1,00,000	Matured
K0K705A27	INE572O07BI9	CNX Nifty Index	24-Jul-18	31-May-21	Rs. 1,00,000	Matured
K0K705A31	INE572O07BI9	CNX Nifty Index	03-Aug-18	31-May-21	Rs. 1,00,000	Matured
G1L801A01	INE572O07DB0	CNX Nifty Index	03-Aug-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A04	INE572O07DB0	CNX Nifty Index	14-Aug-18	02-Feb-22	Rs. 1,00,000	139.38

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K0K705A32	INE572O07BI9	CNX Nifty Index	20-Aug-18	31-May-21	Rs. 1,00,000	Matured
G1L801A06	INE572O07DB0	CNX Nifty Index	20-Aug-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A07	INE572O07DB0	CNX Nifty Index	21-Aug-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A36	INE572O07BI9	CNX Nifty Index	23-Aug-18	31-May-21	Rs. 1,00,000	Matured
K0K705A35	INE572O07BI9	CNX Nifty Index	27-Aug-18	31-May-21	Rs. 1,00,000	Matured
G1L801A05	INE572O07DB0	CNX Nifty Index	30-Aug-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A37	INE572O07BI9	CNX Nifty Index	30-Aug-18	31-May-21	Rs. 1,00,000	Matured
G1L801A02	INE572O07DB0	CNX Nifty Index	31-Aug-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A08	INE572O07DB0	CNX Nifty Index	7-Sep-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A09	INE572O07DB0	CNX Nifty Index	14-Sep-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A41	INE572O07BI9	CNX Nifty Index	12-Sep-18	31-May-21	Rs. 1,00,000	Matured
K0K705A38	INE572O07BI9	CNX Nifty Index	14-Sep-18	31-May-21	Rs. 1,00,000	Matured
G1L801A11	INE572O07DB0	CNX Nifty Index	25-Sep-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A43	INE572O07BI9	CNX Nifty Index	25-Sep-18	31-May-21	Rs. 1,00,000	Matured
G1L801A14	INE572O07DB0	CNX Nifty Index	27-Sep-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A39	INE572O07BI9	CNX Nifty Index	28-Sep-18	31-May-21	Rs. 1,00,000	Matured
G1L801A15	INE572O07DB0	CNX Nifty Index	4-Oct-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A24	INE572O07DB0	CNX Nifty Index	29-Oct-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A21	INE572O07DB0	CNX Nifty Index	30-Oct-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A18	INE572O07DB0	CNX Nifty Index	31-Oct-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A23	INE572O07DB0	CNX Nifty Index	02-Nov-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A26	INE572O07DB0	CNX Nifty Index	05-Nov-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A27	INE572O07DB0	CNX Nifty Index	15-Nov-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A28	INE572O07DB0	CNX Nifty Index	22-Nov-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A29	INE572O07DB0	CNX Nifty Index	30-Nov-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A42	INE572O07BI9	CNX Nifty Index	19-Oct-18	31-May-21	Rs. 1,00,000	Matured

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G1L801A16	INE572O07DB0	CNX Nifty Index	19-Oct-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A47	INE572O07BI9	CNX Nifty Index	5-Dec-18	31-May-21	Rs. 1,00,000	Matured
G1L801A19	INE572O07DB0	CNX Nifty Index	7-Dec-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A30	INE572O07DB0	CNX Nifty Index	10-Dec-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A33	INE572O07DB0	CNX Nifty Index	14-Dec-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A48	INE572O07BI9	CNX Nifty Index	14-Dec-18	31-May-21	Rs. 1,00,000	Matured
G1L801A32	INE572O07DB0	CNX Nifty Index	18-Dec-18	02-Feb-22	Rs. 1,00,000	139.38
G1L801A34	INE572O07DB0	CNX Nifty Index	21-Dec-18	02-Feb-22	Rs. 1,00,000	139.38
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	139.38
G1L801A36	INE572O07DB0	CNX Nifty Index	28-Dec-18	02-Feb-22	Rs. 1,00,000	139.38
K0K705A51	INE572O07BI9	CNX Nifty Index	01-Jan-19	31-May-21	Rs. 1,00,000	Matured
G1L801A38	INE572O07DB0	CNX Nifty Index	04-Jan-19	02-Feb-22	Rs. 1,00,000	139.38
K0K705A52	INE572O07BI9	CNX Nifty Index	04-Jan-19	31-May-21	Rs. 1,00,000	Matured
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	139.38
G1L801A41	INE572O07DB0	CNX Nifty Index	11-Jan-19	02-Feb-22	Rs. 1,00,000	139.38
G1L801A40	INE572O07DB0	CNX Nifty Index	16-Jan-19	02-Feb-22	Rs. 1,00,000	139.38
G1L801A42	INE572O07DB0	CNX Nifty Index	21-Jan-19	02-Feb-22	Rs. 1,00,000	139.38
K0K705A54	INE572O07BI9	CNX Nifty Index	21-Jan-19	31-May-21	Rs. 1,00,000	Matured
G1L801A45	INE572O07DB0	CNX Nifty Index	25-Jan-19	02-Feb-22	Rs. 1,00,000	139.38
G1L801A46	INE572O07DB0	CNX Nifty Index	30-Jan-19	02-Feb-22	Rs. 1,00,000	139.38
G1L801A47	INE572O07DB0	CNX Nifty Index	01-Feb-19	02-Feb-22	Rs. 1,00,000	139.38
G1L801A44	INE572O07DB0	CNX Nifty Index	08-Feb-19	02-Feb-22	Rs. 1,00,000	139.38
K0K705A55	INE572O07BI9	CNX Nifty Index	07-Feb-19	31-May-21	Rs. 1,00,000	Matured
G1L801A48	INE572O07DB0	CNX Nifty Index	15-Feb-19	02-Feb-22	Rs. 1,00,000	139.38

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G1L801A49	INE572O07DB0	CNX Nifty Index	20-Feb-19	02-Feb-22	Rs. 1,00,000	139.38
K0K705A56	INE572O07BI9	CNX Nifty Index	20-Feb-19	31-May-21	Rs. 1,00,000	Matured
K0K705A57	INE572O07BI9	CNX Nifty Index	22-Feb-19	31-May-21	Rs. 1,00,000	Matured
K0K705A58	INE572O07BI9	CNX Nifty Index	26-Feb-19	31-May-21	Rs. 1,00,000	Matured
G1L801A50	INE572O07DB0	CNX Nifty Index	22-Feb-19	02-Feb-22	Rs. 1,00,000	139.38
B2E901A	INE572O07ED4	CNX Nifty Index	22-Feb-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A01	INE572O07ED4	CNX Nifty Index	05-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A02	INE572O07ED4	CNX Nifty Index	06-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
K0K705A59	INE572O07BI9	CNX Nifty Index	05-Mar-19	31-May-21	Rs. 1,00,000	Matured
G1L801A51	INE572O07DB0	CNX Nifty Index	05-Mar-19	02-Feb-22	Rs. 1,00,000	139.38
B2E901A04	INE572O07ED4	CNX Nifty Index	07-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A05	INE572O07ED4	CNX Nifty Index	11-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
G1L801A52	INE572O07DB0	CNX Nifty Index	08-Mar-19	02-Feb-22	Rs. 1,00,000	139.38
B2E901A03	INE572O07ED4	CNX Nifty Index	08-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A06	INE572O07ED4	CNX Nifty Index	12-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A07	INE572O07ED4	CNX Nifty Index	15-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
G1L801A53	INE572O07DB0	CNX Nifty Index	15-Mar-19	02-Feb-22	Rs. 1,00,000	139.38
K0K705A61	INE572O07BI9	CNX Nifty Index	15-Mar-19	31-May-21	Rs. 1,00,000	Matured
B2E901A08	INE572O07ED4	CNX Nifty Index	19-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
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	143.92
C2H901A	INE572O07EG7	CNX Nifty Index	22-Mar-19	23-Sep-22	Rs. 1,00,000	140.33
B2E901A11	INE572O07ED4	CNX Nifty Index	25-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A10	INE572O07ED4	CNX Nifty Index	26-Mar-19	26-Aug-22	Rs. 1,00,000	143.92
C2H901A02	INE572O07EG7	CNX Nifty Index	26-Mar-19	23-Sep-22	Rs. 1,00,000	140.33
B2E901A12	INE572O07ED4	CNX Nifty Index	29-Mar-19	26-Aug-22	Rs. 1,00,000	143.92

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 20 th Dec 2021
C2H901A03	INE572O07EG7	CNX Nifty Index	29-Mar-19	23-Sep-22	Rs. 1,00,000	140.33
K0K705A64	INE572O07BI9	CNX Nifty Index	29-Mar-19	31-May-21	Rs. 1,00,000	Matured
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	140.33
B2E901A13	INE572O07ED4	CNX Nifty Index	05-Apr-19	26-Aug-22	Rs. 1,00,000	143.92
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	143.92
C2H901A06	INE572O07EG7	CNX Nifty Index	05-Apr-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A07	INE572O07EG7	CNX Nifty Index	15-Apr-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A08	INE572O07EG7	CNX Nifty Index	18-Apr-19	23-Sep-22	Rs. 1,00,000	140.33
K0K705A65	INE572O07BI9	CNX Nifty Index	23-Apr-19	31-May-21	Rs. 1,00,000	Matured
B2E901A15	INE572O07ED4	CNX Nifty Index	23-Apr-19	26-Aug-22	Rs. 1,00,000	143.92
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	143.92
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	143.92
K0K705A66	INE572O07BI9	CNX Nifty Index	22-May-19	31-May-21	Rs. 1,00,000	Matured
B2E901A18	INE572O07ED4	CNX Nifty Index	28-May-19	26-Aug-22	Rs. 1,00,000	143.92
B2E901A19	INE572O07ED4	CNX Nifty Index	29-May-19	26-Aug-22	Rs. 1,00,000	143.92
C2H901A09	INE572O07EG7	CNX Nifty Index	29-May-19	23-Sep-22	Rs. 1,00,000	140.33
F0E901A03	INE572O07EI3	CNX Nifty Index	29-May-19	28-Sep-20	Rs. 1,00,000	Matured
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

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 20 th Dec 2021
B2E901A20	INE572O07ED4	CNX Nifty Index	11-Jun-19	26-Aug-22	Rs. 1,00,000	143.92
C2H901A10	INE572O07EG7	CNX Nifty Index	14-Jun-19	23-Sep-22	Rs. 1,00,000	140.33
K0K705A67	INE572O07BI9	CNX Nifty Index	14-Jun-19	31-May-21	Rs. 1,00,000	Matured
C2H901A11	INE572O07EG7	CNX Nifty Index	26-Jun-19	23-Sep-22	Rs. 1,00,000	140.33
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	140.33
C2H901A13	INE572O07EG7	CNX Nifty Index	15-Jul-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A14	INE572O07EG7	CNX Nifty Index	19-Jul-19	23-Sep-22	Rs. 1,00,000	140.33
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	Matured
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	140.33
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	140.33
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	140.33
C2H901A18	INE572O07EG7	CNX Nifty Index	30-Aug-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A19	INE572O07EG7	CNX Nifty Index	13-Sep-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A20	INE572O07EG7	CNX Nifty Index	16-Sep-19	23-Sep-22	Rs. 1,00,000	140.33
K0K705A73	INE572O07BI9	CNX Nifty Index	17-Sep-19	31-May-21	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 20 th Dec 2021
C2H901A22	INE572O07EG7	CNX Nifty Index	27-Sep-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A23	INE572O07EG7	CNX Nifty Index	16-Oct-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A25	INE572O07EG7	CNX Nifty Index	15-Nov-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A26	INE572O07EG7	CNX Nifty Index	21-Nov-19	23-Sep-22	Rs. 1,00,000	140.33
C2H901A27	INE572O07EG7	CNX Nifty Index	19-Dec-19	23-Sep-22	Rs. 1,00,000	140.33
K0K705A75	INE572O07BI9	CNX Nifty Index	27-Dec-19	31-May-21	Rs. 1,00,000	Matured
K0K705A76	INE572O07BI9	CNX Nifty Index	13-Mar-20	31-May-21	Rs. 1,00,000	Matured
I2F101A	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	22-Jun-21	22-Dec-22	Rs. 1,00,000	104.61
I2F101A01	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	29-Jun-21	22-Dec-22	Rs. 1,00,000	104.61
I2F101A02	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	15-Jul-21	22-Dec-22	Rs. 1,00,000	104.61
I2F101A03	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	19-Jul-21	22-Dec-22	Rs. 1,00,000	104.61
I2F101A04	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	28-Jul-21	22-Dec-22	Rs. 1,00,000	104.61
I2F101A05	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	29-Jul-21	22-Dec-22	Rs. 1,00,000	104.61
I2F101A06	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	12-Aug-21	22-Dec-22	Rs. 1,00,000	104.61
B3I102A	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	22-Sep-21	23-May-23	Rs. 1,00,000	101.72
F4I102A	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	22-Sep-21	23-Sep-24	Rs. 1,00,000	101.11
F4I102A02	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	06-Oct-21	23-Sep-24	Rs. 1,00,000	101.11
B3I102A02	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	06-Oct-21	23-May-23	Rs. 1,00,000	101.72
B3I102A03	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	20-Oct-21	23-May-23	Rs. 1,00,000	101.72
F4I102A03	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	20-Oct-21	23-Sep-24	Rs. 1,00,000	101.11
B3I102A04	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	29-Oct-21	23-May-23	Rs. 1,00,000	101.72
B3I102A05	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	15-Nov-21	23-May-23	Rs. 1,00,000	101.72
F4I102A05	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	15-Nov-21	23-Sep-24	Rs. 1,00,000	101.11

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 20 th Dec 2021
G6L101A	INE572O07HR7	Last Traded (Closing) Price of 5.77 G-Sec 2030	01-Dec-21	30-Nov-26	Rs. 1,000,000	100.91
G6L101A01	INE572O07HR7	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Dec-21	30-Nov-26	Rs. 1,000,000	100.91
K4L108A	INE572O07HS5	Last Traded (Closing) Price of 5.77 G-Sec 2030	01-Dec-21	31-Mar-25	Rs. 1,000,000	100.80
K4L108A01	INE572O07HS5	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Dec-21	31-Mar-25	Rs. 1,000,000	100.80

*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

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