

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 27 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

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
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	147.81
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

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
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

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
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	139.57
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	139.57
G1L801A04	INE572O07DB0	CNX Nifty Index	14-Aug-18	02-Feb-22	Rs. 1,00,000	139.57

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
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	139.57
G1L801A07	INE572O07DB0	CNX Nifty Index	21-Aug-18	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
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	139.57
G1L801A08	INE572O07DB0	CNX Nifty Index	7-Sep-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A09	INE572O07DB0	CNX Nifty Index	14-Sep-18	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
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	139.57
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	139.57
G1L801A24	INE572O07DB0	CNX Nifty Index	29-Oct-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A21	INE572O07DB0	CNX Nifty Index	30-Oct-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A18	INE572O07DB0	CNX Nifty Index	31-Oct-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A23	INE572O07DB0	CNX Nifty Index	02-Nov-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A26	INE572O07DB0	CNX Nifty Index	05-Nov-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A27	INE572O07DB0	CNX Nifty Index	15-Nov-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A28	INE572O07DB0	CNX Nifty Index	22-Nov-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A29	INE572O07DB0	CNX Nifty Index	30-Nov-18	02-Feb-22	Rs. 1,00,000	139.57
K0K705A42	INE572O07BI9	CNX Nifty Index	19-Oct-18	31-May-21	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
G1L801A16	INE572O07DB0	CNX Nifty Index	19-Oct-18	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
G1L801A30	INE572O07DB0	CNX Nifty Index	10-Dec-18	02-Feb-22	Rs. 1,00,000	139.57
G1L801A33	INE572O07DB0	CNX Nifty Index	14-Dec-18	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
G1L801A34	INE572O07DB0	CNX Nifty Index	21-Dec-18	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
G1L801A36	INE572O07DB0	CNX Nifty Index	28-Dec-18	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
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	139.57
G1L801A41	INE572O07DB0	CNX Nifty Index	11-Jan-19	02-Feb-22	Rs. 1,00,000	139.57
G1L801A40	INE572O07DB0	CNX Nifty Index	16-Jan-19	02-Feb-22	Rs. 1,00,000	139.57
G1L801A42	INE572O07DB0	CNX Nifty Index	21-Jan-19	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
G1L801A46	INE572O07DB0	CNX Nifty Index	30-Jan-19	02-Feb-22	Rs. 1,00,000	139.57
G1L801A47	INE572O07DB0	CNX Nifty Index	01-Feb-19	02-Feb-22	Rs. 1,00,000	139.57
G1L801A44	INE572O07DB0	CNX Nifty Index	08-Feb-19	02-Feb-22	Rs. 1,00,000	139.57
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	139.57

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
G1L801A49	INE572O07DB0	CNX Nifty Index	20-Feb-19	02-Feb-22	Rs. 1,00,000	139.57
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	139.57
B2E901A	INE572O07ED4	CNX Nifty Index	22-Feb-19	26-Aug-22	Rs. 1,00,000	144.97
B2E901A01	INE572O07ED4	CNX Nifty Index	05-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
B2E901A02	INE572O07ED4	CNX Nifty Index	06-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
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	139.57
B2E901A04	INE572O07ED4	CNX Nifty Index	07-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
B2E901A05	INE572O07ED4	CNX Nifty Index	11-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
G1L801A52	INE572O07DB0	CNX Nifty Index	08-Mar-19	02-Feb-22	Rs. 1,00,000	139.57
B2E901A03	INE572O07ED4	CNX Nifty Index	08-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
B2E901A06	INE572O07ED4	CNX Nifty Index	12-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
B2E901A07	INE572O07ED4	CNX Nifty Index	15-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
G1L801A53	INE572O07DB0	CNX Nifty Index	15-Mar-19	02-Feb-22	Rs. 1,00,000	139.57
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	144.97
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	144.97
C2H901A	INE572O07EG7	CNX Nifty Index	22-Mar-19	23-Sep-22	Rs. 1,00,000	143.10
B2E901A11	INE572O07ED4	CNX Nifty Index	25-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
B2E901A10	INE572O07ED4	CNX Nifty Index	26-Mar-19	26-Aug-22	Rs. 1,00,000	144.97
C2H901A02	INE572O07EG7	CNX Nifty Index	26-Mar-19	23-Sep-22	Rs. 1,00,000	143.10
B2E901A12	INE572O07ED4	CNX Nifty Index	29-Mar-19	26-Aug-22	Rs. 1,00,000	144.97

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
C2H901A03	INE572O07EG7	CNX Nifty Index	29-Mar-19	23-Sep-22	Rs. 1,00,000	143.10
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	143.10
B2E901A13	INE572O07ED4	CNX Nifty Index	05-Apr-19	26-Aug-22	Rs. 1,00,000	144.97
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	144.97
C2H901A06	INE572O07EG7	CNX Nifty Index	05-Apr-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A07	INE572O07EG7	CNX Nifty Index	15-Apr-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A08	INE572O07EG7	CNX Nifty Index	18-Apr-19	23-Sep-22	Rs. 1,00,000	143.10
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	144.97
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	144.97
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	144.97
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	144.97
B2E901A19	INE572O07ED4	CNX Nifty Index	29-May-19	26-Aug-22	Rs. 1,00,000	144.97
C2H901A09	INE572O07EG7	CNX Nifty Index	29-May-19	23-Sep-22	Rs. 1,00,000	143.10
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 27 th Dec 2021
B2E901A20	INE572O07ED4	CNX Nifty Index	11-Jun-19	26-Aug-22	Rs. 1,00,000	144.97
C2H901A10	INE572O07EG7	CNX Nifty Index	14-Jun-19	23-Sep-22	Rs. 1,00,000	143.10
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	143.10
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	143.10
C2H901A13	INE572O07EG7	CNX Nifty Index	15-Jul-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A14	INE572O07EG7	CNX Nifty Index	19-Jul-19	23-Sep-22	Rs. 1,00,000	143.10
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	143.10
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	143.10
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	143.10
C2H901A18	INE572O07EG7	CNX Nifty Index	30-Aug-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A19	INE572O07EG7	CNX Nifty Index	13-Sep-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A20	INE572O07EG7	CNX Nifty Index	16-Sep-19	23-Sep-22	Rs. 1,00,000	143.10
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 27 th Dec 2021
C2H901A22	INE572O07EG7	CNX Nifty Index	27-Sep-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A23	INE572O07EG7	CNX Nifty Index	16-Oct-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A25	INE572O07EG7	CNX Nifty Index	15-Nov-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A26	INE572O07EG7	CNX Nifty Index	21-Nov-19	23-Sep-22	Rs. 1,00,000	143.10
C2H901A27	INE572O07EG7	CNX Nifty Index	19-Dec-19	23-Sep-22	Rs. 1,00,000	143.10
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	105.03
I2F101A01	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	29-Jun-21	22-Dec-22	Rs. 1,00,000	105.03
I2F101A02	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	15-Jul-21	22-Dec-22	Rs. 1,00,000	105.03
I2F101A03	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	19-Jul-21	22-Dec-22	Rs. 1,00,000	105.03
I2F101A04	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	28-Jul-21	22-Dec-22	Rs. 1,00,000	105.03
I2F101A05	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	29-Jul-21	22-Dec-22	Rs. 1,00,000	105.03
I2F101A06	INE572O07GU3	Last Traded (Closing) Price of 5.77 G-Sec 2030	12-Aug-21	22-Dec-22	Rs. 1,00,000	105.03
B3I102A	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	22-Sep-21	23-May-23	Rs. 1,00,000	101.93
F4I102A	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	22-Sep-21	23-Sep-24	Rs. 1,00,000	101.37
F4I102A02	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	06-Oct-21	23-Sep-24	Rs. 1,00,000	101.37
B3I102A02	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	06-Oct-21	23-May-23	Rs. 1,00,000	101.93
B3I102A03	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	20-Oct-21	23-May-23	Rs. 1,00,000	101.93
F4I102A03	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	20-Oct-21	23-Sep-24	Rs. 1,00,000	101.37
B3I102A04	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	29-Oct-21	23-May-23	Rs. 1,00,000	101.93
B3I102A05	INE572O07HI6	Last Traded (Closing) Price of 5.77 G-Sec 2030	15-Nov-21	23-May-23	Rs. 1,00,000	101.93
F4I102A05	INE572O07HH8	Last Traded (Closing) Price of 5.77 G-Sec 2030	15-Nov-21	23-Sep-24	Rs. 1,00,000	101.37

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 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	101.30
G6L101A01	INE572O07HR7	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Dec-21	30-Nov-26	Rs. 1,000,000	101.30
K4L108A	INE572O07HS5	Last Traded (Closing) Price of 5.77 G-Sec 2030	01-Dec-21	31-Mar-25	Rs. 1,000,000	101.08
K4L108A01	INE572O07HS5	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Dec-21	31-Mar-25	Rs. 1,000,000	101.08

*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

Market Linked Debenture Valuation provided by the Valuation Agent reflects the Valuation Agent's opinion on the value of the Market Linked Debenture on the valuation date and does not constitute an audit of the Issuer by the Valuation Agent. The Valuation is based on the information sought from and/or provided by the Issuer or obtained by the Valuation Agent from sources it considers reliable. The Valuation Agent does not guarantee the completeness or accuracy of the information on which the Valuation is based. The Valuation Agent specifically states that the Valuation is an indicative value of the Debenture on the valuation date and can be different from the actual realizable value of the Debenture. The Valuation does not comment on the market price of the Market Linked Debentures or suitability for a particular investor. The Valuation Agent is not responsible for any errors and especially states that it has no financial liability to the issuer / users / investors of the Valuation. In the event of early redemption/buy back/ any other premature exit, the investors may choose to contact the Issuer directly or through their intermediaries (through whom investments in the Specified MLDs were made) or, in the alternative, follow the procedure as set out in the relevant Offer Document.

Published by

CARE Risk Solutions Private Limited

(Formerly known as CARE Kalypto Risk Technologies)

Unit No. 602, 6th Floor, "RUPA SOLITAIRE", Plot No. MBP-2, Millennium Business Park,
Sector 1, T.T.C. Industrial Area, Mahape, Navi Mumbai – 400 710
