

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Asset Reconstruction Company 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 23 rd Aug 2021
E8E602A	INE015L07022	Nifty 10 year Benchmark G-Sec	20-May-16	22-Aug-18	1,00,000	Matured
E8E603A	INE015L07030	Nifty 10 year Benchmark G-Sec	24-May-16	27-Aug-18	1,00,000	Matured
E8E604A	INE015L07048	Nifty 10 year Benchmark G-Sec	27-May-16	30-Sep-19	1,00,000	Matured
E8E604B	INE015L07055	Nifty 10 year Benchmark G-Sec	27-May-16	28-May-21	1,00,000	Matured
E8E604C	INE015L07063	Nifty 10 year Benchmark G-Sec	27-May-16	30-Aug-18	1,00,000	Matured
E9F601A	INE015L07089	Nifty 10 year Benchmark G-Sec	03-June-16	07-Oct-19	1,00,000	Matured
A1F601A	INE015L07097	Nifty 10 year Benchmark G-Sec	10-Jun-16	11-Jun-21	1,00,000	Matured
A1F601B	INE015L07105	Nifty 10 year Benchmark G-Sec	10-Jun-16	13-Sep-18	1,00,000	Matured
J8F601A	INE015L07139	Nifty 10 year Benchmark G-Sec	15-Jun-16	17-Dec-18	1,00,000	Matured
F8F606A	INE015L07154	Nifty 10 year Benchmark G-Sec	17-Jun-16	21-Sep-18	1,00,000	Matured
F8F606B	INE015L07162	Nifty 10 year Benchmark G-Sec	17-Jun-16	18-Oct-19	1,00,000	Matured
F9F603A	INE015L07196	Nifty 10 year Benchmark G-Sec	24-Jun-16	25-Oct-19	1,00,000	Matured
B1F601A	INE015L07170	Nifty 10 year Benchmark G-Sec	22-Jun-16	23-Jun-21	1,00,000	Matured
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	172.05
I8F601A	INE015L07220	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jan-19	1,00,000	Matured
I8F601B	INE015L07238	Nifty 10 year Benchmark G-Sec	30-Jun-16	31-Oct-19	1,00,000	Matured
I8F601C	INE015L07246	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jul-21	1,00,000	Matured
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	171.63

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
I8G601A	INE015L07303	Nifty 10 year Benchmark G-Sec	08-Jul-16	09-Jan-19	1,00,000	Matured
B1G601A	INE015L07311	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	Matured
B1G601C	INE015L07329	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	Matured
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	171.00
J8G601A	INE015L07360	Nifty 10 year Benchmark G-Sec	18-Jul-16	21-Jan-19	1,00,000	Matured
J8G601B	INE015L07378	Nifty 10 year Benchmark G-Sec	18-Jul-16	19-Jul-21	1,00,000	Matured
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	170.69
J8G602A	INE015L07402	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jan-19	1,00,000	Matured
J8G602B	INE015L07410	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jul-21	1,00,000	Matured
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	170.48
J8G602D	INE015L07436	Nifty 10 year Benchmark G-Sec	22-Jul-16	22-Nov-19	1,00,000	Matured
E2H701A	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Sep-17	06-Sep-22	1,00,000	142.08
E2H701B	INE015L07543	Nifty 10 year Benchmark G-Sec	06-Sep-17	05-Sep-24	1,00,000	141.43
E2H701B01	INE015L07543	Nifty 10 year Benchmark G-Sec	11-Sep-17	05-Sep-24	1,00,000	141.43
E2H701A01	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Sep-17	06-Sep-22	1,00,000	142.08
E2H701A02	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Sep-17	06-Sep-22	1,00,000	142.08
E2H701A03	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-17	06-Sep-22	1,00,000	142.08
E2H701A04	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Sep-17	06-Sep-22	1,00,000	142.08
E2H701A05	INE015L07535	Nifty 10 year Benchmark G-Sec	03-Oct-17	06-Sep-22	1,00,000	142.08
E2H701A06	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Oct-17	06-Sep-22	1,00,000	142.08
E2H701A07	INE015L07535	Nifty 10 year Benchmark G-Sec	17-Oct-17	06-Sep-22	1,00,000	142.08
E2H701B02	INE015L07543	Nifty 10 year Benchmark G-Sec	13-Oct-17	06-Sep-22	1,00,000	141.43

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E2H701A09	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Nov-18	06-Sep-22	1,00,000	142.08
E2H701A11	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Nov-18	06-Sep-22	1,00,000	142.08
E0K801A	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Nov-18	16-Nov-20	1,00,000	Matured
E1K803A02	INE015L07592	Nifty 10 year Benchmark G-Sec	22-Nov-18	15-Nov-21	1,00,000	131.55
E1K803A	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Nov-18	15-Nov-21	1,00,000	131.55
E0K801A02	INE015L07584	Nifty 10 year Benchmark G-Sec	30-Nov-18	16-Nov-20	1,00,000	Matured
E1K803A03	INE015L07592	Nifty 10 year Benchmark G-Sec	29-Nov-18	15-Nov-21	1,00,000	131.55
E1K803A04	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Nov-18	15-Nov-21	1,00,000	131.55
E0K801A01	INE015L07584	Nifty 10 year Benchmark G-Sec	27-Nov-18	16-Nov-20	1,00,000	Matured
E1K803A01	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Nov-18	15-Nov-21	1,00,000	131.55
E2H701A10	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Nov-18	06-Sep-22	1,00,000	142.08
E0K801A03	INE015L07584	Nifty 10 year Benchmark G-Sec	13-Dec-18	16-Nov-20	1,00,000	Matured
E1K803A05	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Dec-18	15-Nov-21	1,00,000	131.55
E0K801A04	INE015L07584	Nifty 10 year Benchmark G-Sec	21-Dec-18	16-Nov-20	1,00,000	Matured
E1K803A06	INE015L07592	Nifty 10 year Benchmark G-Sec	21-Dec-18	15-Nov-21	1,00,000	131.55
E1K803A07	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Dec-18	15-Nov-21	1,00,000	131.55
E2H701A13	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Dec-18	06-Sep-22	1,00,000	142.08
E0K801A05	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Dec-18	16-Nov-20	1,00,000	Matured
E1K803A08	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Dec-18	15-Nov-21	1,00,000	131.55
E2H701A15	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Dec-18	06-Sep-22	1,00,000	142.08
E1K803A09	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Dec-18	15-Nov-21	1,00,000	131.55
E2H701A14	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Dec-18	06-Sep-22	1,00,000	142.08

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E2H701A17	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jan-19	06-Sep-22	1,00,000	142.08
E0K801A07	INE015L07584	Nifty 10 year Benchmark G-Sec	09-Jan-19	16-Nov-20	1,00,000	Matured
E0K801A06	INE015L07584	Nifty 10 year Benchmark G-Sec	10-Jan-19	16-Nov-20	1,00,000	Matured
E1K803A10	INE015L07592	Nifty 10 year Benchmark G-Sec	10-Jan-19	15-Nov-21	1,00,000	131.55
E2H701A16	INE015L07535	Nifty 10 year Benchmark G-Sec	10-Jan-19	06-Sep-22	1,00,000	142.08
E2H701A18	INE015L07535	Nifty 10 year Benchmark G-Sec	16-Jan-19	06-Sep-22	1,00,000	142.08
E0K801A08	INE015L07584	Nifty 10 year Benchmark G-Sec	16-Jan-19	16-Nov-20	1,00,000	Matured
E2H701A19	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Jan-19	06-Sep-22	1,00,000	142.08
E2H701A20	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Jan-19	06-Sep-22	1,00,000	142.08
E2H701A21	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Jan-19	06-Sep-22	1,00,000	142.08
E0K801A09	INE015L07584	Nifty 10 year Benchmark G-Sec	24-Jan-19	16-Nov-20	1,00,000	Matured
E1K803A11	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Jan-19	15-Nov-21	1,00,000	131.55
A0A911A	INE015L07642	Nifty 10 year Benchmark G-Sec	25-Jan-19	31-Mar-20	1,00,000	Matured
B0A902A	INE015L07634	Nifty 10 year Benchmark G-Sec	17-Jan-19	16-Feb-21	1,00,000	Matured
E0K801A10	INE015L07584	Nifty 10 year Benchmark G-Sec	31-Jan-19	16-Nov-20	1,00,000	Matured
E0K801A12	INE015L07584	Nifty 10 year Benchmark G-Sec	30-Jan-19	16-Nov-20	1,00,000	Matured
E1K803A12	INE015L07592	Nifty 10 year Benchmark G-Sec	31-Jan-19	15-Nov-21	1,00,000	131.55
E1K803A14	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Jan-19	15-Nov-21	1,00,000	131.55
E2H701A23	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Jan-19	06-Sep-22	1,00,000	142.08
E2H701A25	INE015L07535	Nifty 10 year Benchmark G-Sec	31-Jan-19	06-Sep-22	1,00,000	142.08
J8G602C01	INE015L07428	Nifty 10 year Benchmark G-Sec	16-Jan-19	17-Jul-26	1,00,000	132.08
J8G602C02	INE015L07428	Nifty 10 year Benchmark G-Sec	23-Jan-19	17-Jul-26	1,00,000	132.08

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
J8G602C04	INE015L07428	Nifty 10 year Benchmark G-Sec	31-Jan-19	17-Jul-26	1,00,000	132.08
J8G602C05	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Jan-19	17-Jul-26	1,00,000	132.08
J8G602C07	INE015L07428	Nifty 10 year Benchmark G-Sec	06-Feb-19	17-Jul-26	1,00,000	132.08
E0K801A13	INE015L07584	Nifty 10 year Benchmark G-Sec	01-Feb-19	16-Nov-20	1,00,000	Matured
E0K801A14	INE015L07584	Nifty 10 year Benchmark G-Sec	06-Feb-19	16-Nov-20	1,00,000	Matured
E1K803A15	INE015L07592	Nifty 10 year Benchmark G-Sec	01-Feb-19	15-Nov-21	1,00,000	131.55
E1K803A16	INE015L07592	Nifty 10 year Benchmark G-Sec	06-Feb-19	15-Nov-21	1,00,000	131.55
E2H701A26	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Feb-19	06-Sep-22	1,00,000	142.08
E0K801A16	INE015L07584	Nifty 10 year Benchmark G-Sec	12-Feb-19	16-Nov-20	1,00,000	Matured
E0K801A17	INE015L07584	Nifty 10 year Benchmark G-Sec	13-Feb-19	16-Nov-20	1,00,000	Matured
E1K803A17	INE015L07592	Nifty 10 year Benchmark G-Sec	12-Feb-19	15-Nov-21	1,00,000	131.55
E1K803A19	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Feb-19	15-Nov-21	1,00,000	131.55
E2H701A27	INE015L07535	Nifty 10 year Benchmark G-Sec	12-Feb-19	06-Sep-22	1,00,000	142.08
E2H701A29	INE015L07535	Nifty 10 year Benchmark G-Sec	13-Feb-19	06-Sep-22	1,00,000	142.08
J8G602C08	INE015L07428	Nifty 10 year Benchmark G-Sec	12-Feb-19	17-Jul-26	1,00,000	132.08
J8G602C09	INE015L07428	Nifty 10 year Benchmark G-Sec	13-Feb-19	17-Jul-26	1,00,000	132.08
E0K801A15	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Feb-19	16-Nov-20	1,00,000	Matured
E0K801A19	INE015L07584	Nifty 10 year Benchmark G-Sec	18-Feb-19	16-Nov-20	1,00,000	Matured
E0K801A20	INE015L07584	Nifty 10 year Benchmark G-Sec	20-Feb-19	16-Nov-20	1,00,000	Matured
E1K803A18	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Feb-19	15-Nov-21	1,00,000	131.55
E2H701A28	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Feb-19	06-Sep-22	1,00,000	142.08
E2H701A30	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Feb-19	06-Sep-22	1,00,000	142.08

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E2H701A31	INE015L07535	Nifty 10 year Benchmark G-Sec	20-Feb-19	06-Sep-22	1,00,000	142.08
J8G602C10	INE015L07428	Nifty 10 year Benchmark G-Sec	20-Feb-19	17-Jul-26	1,00,000	132.08
J8G602C11	INE015L07428	Nifty 10 year Benchmark G-Sec	26-Feb-19	17-Jul-26	1,00,000	132.08
E0K801A22	INE015L07584	Nifty 10 year Benchmark G-Sec	26-Feb-19	16-Nov-20	1,00,000	Matured
E1K803A22	INE015L07592	Nifty 10 year Benchmark G-Sec	26-Feb-19	15-Nov-21	1,00,000	131.55
E2H701A33	INE015L07535	Nifty 10 year Benchmark G-Sec	26-Feb-19	06-Sep-22	1,00,000	142.08
E0K801A21	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Feb-19	16-Nov-20	1,00,000	Matured
E0K801A23	INE015L07584	Nifty 10 year Benchmark G-Sec	01-Mar-19	16-Nov-20	1,00,000	Matured
E1K803A21	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Feb-19	15-Nov-21	1,00,000	131.55
E1K803A23	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Feb-19	15-Nov-21	1,00,000	131.55
E1K803A24	INE015L07592	Nifty 10 year Benchmark G-Sec	01-Mar-19	15-Nov-21	1,00,000	131.55
E2H701A34	INE015L07535	Nifty 10 year Benchmark G-Sec	01-Mar-19	06-Sep-22	1,00,000	142.08
A0A911A01	INE015L07642	Nifty 10 year Benchmark G-Sec	28-Feb-19	31-Mar-20	1,00,000	Matured
E0K801A24	INE015L07584	Nifty 10 year Benchmark G-Sec	06 Mar 2019	16-Nov-20	1,00,000	Matured
E2H701A35	INE015L07535	Nifty 10 year Benchmark G-Sec	06 Mar 2019	06-Sep-22	1,00,000	142.08
J8G602C13	INE015L07428	Nifty 10 year Benchmark G-Sec	06 Mar 2019	17-Jul-26	1,00,000	132.08
J8G602C15	INE015L07428	Nifty 10 year Benchmark G-Sec	07 Mar 2019	17-Jul-26	1,00,000	132.08
E0K801A25	INE015L07584	Nifty 10 year Benchmark G-Sec	07 Mar 2019	16-Nov-20	1,00,000	Matured
E1K803A26	INE015L07592	Nifty 10 year Benchmark G-Sec	07 Mar 2019	15-Nov-21	1,00,000	131.55
E2H701A36	INE015L07535	Nifty 10 year Benchmark G-Sec	07 Mar 2019	06-Sep-22	1,00,000	142.08
E0K801A26	INE015L07584	Nifty 10 year Benchmark G-Sec	08 Mar 2019	16-Nov-20	1,00,000	Matured
J8G602C16	INE015L07428	Nifty 10 year Benchmark G-Sec	08 Mar 2019	17-Jul-26	1,00,000	132.08

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E0K801A27	INE015L07584	Nifty 10 year Benchmark G-Sec	13 Mar 2019	16-Nov-20	1,00,000	Matured
E0K801A28	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Mar-19	16-Nov-20	1,00,000	Matured
E1K803A27	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Mar-19	15-Nov-21	1,00,000	131.55
E1K803A28	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Mar-19	15-Nov-21	1,00,000	131.55
E2H701A38	INE015L07535	Nifty 10 year Benchmark G-Sec	13-Mar-19	06-Sep-22	1,00,000	142.08
J8G602C17	INE015L07428	Nifty 10 year Benchmark G-Sec	13-Mar-19	17-Jul-26	1,00,000	132.08
E0K801A30	INE015L07584	Nifty 10 year Benchmark G-Sec	19-Mar-19	16-Nov-20	1,00,000	Matured
E0K801A32	INE015L07584	Nifty 10 year Benchmark G-Sec	20-Mar-19	16-Nov-20	1,00,000	Matured
E1K803A29	INE015L07592	Nifty 10 year Benchmark G-Sec	19-Mar-19	15-Nov-21	1,00,000	131.55
E2H701A39	INE015L07535	Nifty 10 year Benchmark G-Sec	19-Mar-19	06-Sep-22	1,00,000	142.08
J8G602C18	INE015L07428	Nifty 10 year Benchmark G-Sec	19-Mar-19	17-Jul-26	1,00,000	132.08
E1K803A30	INE015L07592	Nifty 10 year Benchmark G-Sec	20-Mar-19	15-Nov-21	1,00,000	131.55
J8G602C19	INE015L07428	Nifty 10 year Benchmark G-Sec	20-Mar-19	17-Jul-26	1,00,000	132.08
E2H701A40	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Mar-19	06-Sep-22	1,00,000	142.08
E0K801A29	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Mar-19	16-Nov-20	1,00,000	Matured
E1K803A31	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Mar-19	15-Nov-21	1,00,000	131.55
J8G602C20	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Mar-19	17-Jul-26	1,00,000	132.08
I3C901A	INE015L07659	Nifty 10 year Benchmark G-Sec	28-Mar-19	28-Mar-24	1,00,000	132.65
I3C901A01	INE015L07659	Nifty 10 year Benchmark G-Sec	04-Apr-19	28-Mar-24	1,00,000	132.65
E0K801A33	INE015L07584	Nifty 10 year Benchmark G-Sec	04-Apr-19	16-Nov-20	1,00,000	Matured
E2H701A43	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Apr-19	06-Sep-22	1,00,000	142.08
E1K803A32	INE015L07592	Nifty 10 year Benchmark G-Sec	04-Apr-19	15-Nov-21	1,00,000	131.55

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E0K801A34	INE015L07584	Nifty 10 year Benchmark G-Sec	05-Apr-19	16-Nov-20	1,00,000	Matured
E0K801A31	INE015L07584	Nifty 10 year Benchmark G-Sec	03-Apr-19	16-Nov-20	1,00,000	Matured
E2H701A43	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Apr-19	06-Sep-22	1,00,000	142.08
E1K803A33	INE015L07592	Nifty 10 year Benchmark G-Sec	05-Apr-19	15-Nov-21	1,00,000	131.55
E2H701A44	INE015L07535	Nifty 10 year Benchmark G-Sec	05-Apr-19	06-Sep-22	1,00,000	142.08
J8G602C21	INE015L07428	Nifty 10 year Benchmark G-Sec	05-Apr-19	17-Jul-26	1,00,000	132.08
E1K803A35	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Apr-19	15-Nov-21	1,00,000	131.55
E2H701A47	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Apr-19	06-Sep-22	1,00,000	142.08
J8G602C23	INE015L07428	Nifty 10 year Benchmark G-Sec	24-Apr-19	17-Jul-26	1,00,000	132.08
E2H701A45	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Apr-19	06-Sep-22	1,00,000	142.08
E1K803A34	INE015L07592	Nifty 10 year Benchmark G-Sec	23-Apr-19	15-Nov-21	1,00,000	131.55
J8G602C24	INE015L07428	Nifty 10 year Benchmark G-Sec	03-May-19	17-Jul-26	1,00,000	132.08
E1K803A37	INE015L07592	Nifty 10 year Benchmark G-Sec	09-May-19	15-Nov-21	1,00,000	131.55
E2H701A48	INE015L07535	Nifty 10 year Benchmark G-Sec	09-May-19	06-Sep-22	1,00,000	142.08
J8G602C25	INE015L07428	Nifty 10 year Benchmark G-Sec	09-May-19	17-Jul-26	1,00,000	132.08
E1K803A38	INE015L07592	Nifty 10 year Benchmark G-Sec	10-May-19	15-Nov-21	1,00,000	131.55
E2H701A49	INE015L07535	Nifty 10 year Benchmark G-Sec	10-May-19	06-Sep-22	1,00,000	142.08
J8G602C26	INE015L07428	Nifty 10 year Benchmark G-Sec	10-May-19	17-Jul-26	1,00,000	132.08
E2H701A50	INE015L07535	Nifty 10 year Benchmark G-Sec	20-May-19	06-Sep-22	1,00,000	142.08
E1K803A40	INE015L07592	Nifty 10 year Benchmark G-Sec	21-May-19	15-Nov-21	1,00,000	131.55
E2H701A52	INE015L07535	Nifty 10 year Benchmark G-Sec	21-May-19	06-Sep-22	1,00,000	142.08
E1K803A39	INE015L07592	Nifty 10 year Benchmark G-Sec	22-May-19	15-Nov-21	1,00,000	131.55

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E1K803A41	INE015L07592	Nifty 10 year Benchmark G-Sec	29-May-19	15-Nov-21	1,00,000	131.55
E2H701A51	INE015L07535	Nifty 10 year Benchmark G-Sec	29-May-19	06-Sep-22	1,00,000	142.08
E1K803A43	INE015L07592	Nifty 10 year Benchmark G-Sec	31-May-19	15-Nov-21	1,00,000	131.55
E1K803A44	INE015L07592	Nifty 10 year Benchmark G-Sec	11-Jun-19	15-Nov-21	1,00,000	131.55
E2H701A54	INE015L07535	Nifty 10 year Benchmark G-Sec	11-Jun-19	06-Sep-22	1,00,000	142.08
J8G602C28	INE015L07428	Nifty 10 year Benchmark G-Sec	11-Jun-19	17-Jul-26	1,00,000	132.08
J8G602C29	INE015L07428	Nifty 10 year Benchmark G-Sec	27-Jun-19	17-Jul-26	1,00,000	132.08
E1K803A45	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Jun-19	15-Nov-21	1,00,000	131.55
E2H701A55	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Jun-19	06-Sep-22	1,00,000	142.08
J8G602C30	INE015L07428	Nifty 10 year Benchmark G-Sec	28-Jun-19	17-Jul-26	1,00,000	132.08
E1K803A46	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Jun-19	15-Nov-21	1,00,000	131.55
E2H701A56	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jul-19	06-Sep-22	1,00,000	142.08
J8G602C31	INE015L07428	Nifty 10 year Benchmark G-Sec	29-Jul-19	17-Jul-26	1,00,000	132.08
E1K803A47	INE015L07592	Nifty 10 year Benchmark G-Sec	29-Jul-19	15-Nov-21	1,00,000	131.55
E2H701A57	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Jul-19	06-Sep-22	1,00,000	142.08
E2H701A58	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Jul-19	06-Sep-22	1,00,000	142.08
J8G602C32	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Jul-2019	17-Jul-26	1,00,000	132.08
E1K803A48	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Jul-19	15-Nov-21	1,00,000	131.55
J8G602C33	INE015L07428	Nifty 10 year Benchmark G-Sec	01-Aug-19	17-Jul-26	1,00,000	132.08
F0G903A	INE015L07691	Nifty 10 year Benchmark G-Sec	25-Jul-19	16-Nov-20	1,00,000	Matured
F0G903A01	INE015L07691	Nifty 10 year Benchmark G-Sec	29-Jul-19	16-Nov-20	1,00,000	Matured
F0G903A02	INE015L07691	Nifty 10 year Benchmark G-Sec	30-Jul-19	16-Nov-20	1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
F0G903A03	INE015L07691	Nifty 10 year Benchmark G-Sec	31-Jul-19	16-Nov-20	1,00,000	Matured
E2H701A59	INE015L07535	Nifty 10 year Benchmark G-Sec	20-Aug-19	06-Sep-22	1,00,000	142.08
F0G903A04	INE015L07691	Nifty 10 year Benchmark G-Sec	20-Aug-19	16-Nov-20	1,00,000	Matured
E2H701A60	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Aug-19	06-Sep-22	1,00,000	142.08
F0G903A05	INE015L07691	Nifty 10 year Benchmark G-Sec	21-Aug-19	16-Nov-20	1,00,000	Matured
E1K803A51	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Aug-19	15-Nov-21	1,00,000	131.55
E2H701A61	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Aug-19	06-Sep-22	1,00,000	142.08
F0G903A06	INE015L07691	Nifty 10 year Benchmark G-Sec	28-Aug-19	16-Nov-20	1,00,000	Matured
F0G903A07	INE015L07691	Nifty 10 year Benchmark G-Sec	30-Aug-19	16-Nov-20	1,00,000	Matured
J8G602C34	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Aug-19	17-Jul-26	1,00,000	132.08
E2H701A62	INE015L07535	Nifty 10 year Benchmark G-Sec	4-Sep-19	06-Sep-22	1,00,000	142.08
J8G602C35	INE015L07428	Nifty 10 year Benchmark G-Sec	4-Sep-19	17-Jul-26	1,00,000	132.08
J8G602C36	INE015L07428	Nifty 10 year Benchmark G-Sec	12-Sep-19	17-Jul-26	1,00,000	132.08
F0G903A08	INE015L07691	Nifty 10 year Benchmark G-Sec	12-Sep-19	16-Nov-20	1,00,000	Matured
E2H701A63	INE015L07535	Nifty 10 year Benchmark G-Sec	12-Sep-19	06-Sep-22	1,00,000	142.08
E2H701A64	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-19	06-Sep-22	1,00,000	142.08
F0G903A09	INE015L07691	Nifty 10 year Benchmark G-Sec	27-Sep-19	16-Nov-20	1,00,000	Matured
E2H701A65	INE015L07535	Nifty 10 year Benchmark G-Sec	18-Oct-19	06-Sep-22	1,00,000	142.08
F0G903A10	INE015L07691	Nifty 10 year Benchmark G-Sec	18-Oct-19	16-Nov-20	1,00,000	Matured
E2H701A66	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Oct-19	06-Sep-22	1,00,000	142.08
J8G602C39	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Oct-19	17-Jul-26	1,00,000	132.08
E1K803A53	INE015L07592	Nifty 10 year Benchmark G-Sec	15-Nov-19	15-Nov-21	1,00,000	131.55

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 23 rd Aug 2021
E1K803A55	INE015L07592	Nifty 10 year Benchmark G-Sec	06-Dec-19	15-Nov-21	1,00,000	131.55
E2H701A69	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Dec-19	06-Sep-22	1,00,000	142.08
J8G602C41	INE015L07428	Nifty 10 year Benchmark G-Sec	16-Dec-19	17-Jul-26	1,00,000	132.08

*Issue Date is Deemed Date of Allotment

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
