

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Finvest Private 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 12 th Oct 2020
G7J403	INE918K07037	CNX Nifty Index	22-Jul-14	22-Jan-18	Rs. 1,00,000	Matured
H7J401	INE918K07144	CNX Nifty Index	22-Aug-14	23-Oct-17	Rs. 1,00,000	Matured
J7J402	INE918K07169	CNX Nifty Index	27-Aug-14	28-Feb-18	Rs. 1,00,000	Matured
K7L402	INE918K07292	CNX Nifty Index	18-Sep-14	22-Mar-18	Rs. 1,00,000	Matured
H7L402	INE918K07318	CNX Nifty Index	23-Sep-14	27-Mar-18	Rs. 1,00,000	Matured
I7B402	INE918K07359	CNX Nifty Index	29-Sep-14	29-Jan-18	Rs. 1,00,000	Matured
I7C402	INE918K07409	CNX Nifty Index	22-Oct-14	23-Feb-18	Rs. 1,00,000	Matured
J7A403	INE918K07417	CNX Nifty Index	27-Oct-14	30-Apr-18	Rs. 1,00,000	Matured
L7A401	INE918K07516	CNX Nifty Index	20-Nov-14	24-May-18	Rs. 1,00,000	Matured
A8A401	INE918K07557	CNX Nifty Index	03-Dec-14	06-Jun-18	Rs. 1,00,000	Matured
K7D402	INE918K07565	CNX Nifty Index	02-Dec-14	05-Jun-18	Rs. 1,00,000	Matured
A8E401	INE918K07623	CNX Nifty Index	19-Dec-14	22-Jun-18	Rs. 1,00,000	Matured
L7D501	INE918K07706	CNX Nifty Index	06-Jan-15	10-Jul-18	Rs. 1,00,000	Matured
A8F502	INE918K07771	CNX Nifty Index	20-Jan-15	24-Jul-18	Rs. 1,00,000	Matured
A8E501	INE918K07805	CNX Nifty Index	05-Feb-15	09-Aug-18	Rs. 1,00,000	Matured
B8G504	INE918K07839	CNX Nifty Index	20-Feb-15	24-Aug-18	Rs. 1,00,000	Matured
B8G503	INE918K07920	CNX Nifty Index	05-Mar-15	06-Sep-18	Rs. 1,00,000	Matured
B7B501	INE918K07854	NSE GSECBM Clean Price Index	25-Feb-15	23-Feb-22	Rs. 1,00,000	155.11
B7B502A	INE918K07888	NSE GSECBM Clean Price Index	27-Feb-15	23-Feb-22	Rs. 1,00,000	155.03

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
B7B502B	INE918K07896	NSE GSECBM Clean Price Index	27-Feb-15	23-Feb-22	Rs. 1,00,000	155.03
B7C501	INE918K07912	NSE GSECBM Clean Price Index	02-Mar-15	28-Feb-22	Rs. 1,00,000	136.12
C8F501	INE918K07961	CNX Nifty Index	19-Mar-15	18-Jul-18	Rs. 1,00,000	Matured
C7C501A	INE918K07AB9	NSE GSECBM Clean Price Index	27-Mar-15	25-Mar-22	Rs. 1,00,000	137.89
C7C501B	INE918K07AC7	NSE GSECBM Clean Price Index	27-Mar-15	25-Mar-22	Rs. 1,00,000	137.89
C8C501A	INE918K07AE3	CNX Nifty Index	31-Mar-15	30-Jul-18	Rs. 1,00,000	Matured
C8C501B	INE918K07AF0	CNX Nifty Index	31-Mar-15	02-Oct-18	Rs. 1,00,000	Matured
C8C501C	INE918K07AG8	CNX Nifty Index	31-Mar-15	02-Oct-18	Rs. 1,00,000	Matured
D8F502A	INE918K07AI4	CNX Nifty Index	23-Apr-15	25-Oct-18	Rs. 1,00,000	Matured
D8F502B	INE918K07AJ2	CNX Nifty Index	23-Apr-15	25-Oct-18	Rs. 1,00,000	Matured
D8I502A	INE918K07AO2	CNX Nifty Index	30-Apr-15	01-Nov-18	Rs. 1,00,000	Matured
D7H501A	INE918K07AQ7	CNX Nifty Index	11-May-15	11-Aug-17	Rs. 1,00,000	Matured
E8J501B	INE918K07AS3	CNX Nifty Index	28-May-15	29-Aug-17	Rs. 1,00,000	Matured
E8J501D	INE918K07AT1	CNX Nifty Index	28-May-15	29-Nov-18	Rs. 1,00,000	Matured
E7E501A	INE918K07AU9	Basket as defined in Info Memo	29-May-15	31-May-18	Rs. 1,00,000	Matured
E8K501A	INE918K07AV7	CNX Nifty Index	02-Jun-15	04-Dec-18	Rs. 1,00,000	Matured
E7I501A	INE918K07AX3	CNX Nifty Index	08-Jun-15	08-Sep-17	Rs. 1,00,000	Matured
E7K501A	INE918K07AZ8	CNX Nifty Index	19-Jun-15	20-Sep-17	Rs. 1,00,000	Matured
B7F502A	INE918K07BA9	CNX Nifty Index	23-Jun-15	25-May-17	Rs. 1,00,000	Matured
F8I501D	INE918K07BB7	Basket as defined in Info Memo	30-Jun-15	02-Jul-18	Rs. 1,00,000	Matured
L6G501A	INE918K07BC5	CNX Nifty Index	02-Jul-15	03-May-18	Rs. 1,00,000	Matured
G7I501A	INE918K07BD3	CNX Nifty Index	03-Jul-15	03-Oct-17	Rs. 1,00,000	Matured
G7I501C	INE918K07BE1	CNX Nifty Index	03-Jul-15	04-Jul-17	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
C7I501A	INE918K07BF8	CNX Nifty Index	29-Jul-15	28-Jul-17	Rs. 1,00,000	Matured
G8L501A	INE918K07BG6	CNX Nifty Index	30-Jul-15	31-Jan-19	Rs. 1,00,000	Matured
G8J501A	INE918K07BI2	CNX Nifty Index	04-Aug-15	05-Feb-19	Rs. 1,00,000	Matured
A7H502A	INE918K07BL6	CNX Nifty Index	07-Aug-15	09-May-17	Rs. 1,00,000	Matured
D8A501A	INE918K07BM4	CNX Nifty Index	12-Aug-15	10-Aug-18	Rs. 1,00,000	Matured
D7K501A	INE918K07BN2	CNX Nifty Index	19-Aug-15	18-Sep-17	Rs. 1,00,000	Matured
G7H501A	INE918K07BP7	CNX Nifty Index	21-Aug-15	20-Nov-17	Rs. 1,00,000	Matured
G7H501B	INE918K07BQ5	CNX Nifty Index	21-Aug-15	21-Aug-17	Rs. 1,00,000	Matured
F7H501A	INE918K07BO0	CNX Nifty Index	20-Aug-15	21-Aug-17	Rs. 1,00,000	Matured
H7K501A	INE918K07BR3	CNX Nifty Index	27-Aug-15	28-Nov-17	Rs. 1,00,000	Matured
H8A501A	INE918K07BS1	CNX Nifty Index	28-Aug-15	01-Mar-19	Rs. 1,00,000	Matured
H8A501B	INE918K07BT9	CNX Nifty Index	28-Aug-15	01-Mar-19	Rs. 1,00,000	Matured
H8A501D	INE918K07BV5	CNX Nifty Index	28-Aug-15	26-Feb-19	Rs. 1,00,000	Matured
H6I501D	INE918K07BW3	CNX Nifty Index	01-Sep-15	01-Sep-17	Rs. 1,00,000	Matured
D7L501A	INE918K07BX1	CNX Nifty Index	02-Sep-15	01-Sep-17	Rs. 1,00,000	Matured
D7I501A	INE918K07BZ6	CNX Nifty Index	03-Sep-15	03-Aug-17	Rs. 1,00,000	Autocalled
H7L501A	INE918K07CC3	CNX Nifty Index	07-Sep-15	08-Dec-17	Rs. 1,00,000	Matured
D7I502A	INE918K07CH2	CNX Nifty Index	07-Sep-15	15-Sep-17	Rs. 1,00,000	Autocalled
I7L501A	INE918K07CI0	CNX Nifty Index	14-Sep-15	18-Dec-17	Rs. 1,00,000	Matured
I7L502A	INE918K07CJ8	CNX Nifty Index	21-Sep-15	22-Dec-17	Rs. 1,00,000	Matured
I7L502B	INE918K07CK6	CNX Nifty Index	21-Sep-15	22-Dec-17	Rs. 1,00,000	Matured
H8B501A	INE918K07CL4	CNX Nifty Index	28-Sep-15	01-Apr-19	Rs. 1,00,000	Matured
E7L501A	INE918K07CO8	CNX Nifty Index	30-Sep-15	29-Sep-17	Rs. 1,00,000	Matured
E7J502A	INE918K07CR1	CNX Nifty Index	07-Oct-15	06-Oct-17	Rs. 1,00,000	Matured
E7J502B	INE918K07CS9	CNX Nifty Index	07-Oct-15	10-Apr-19	Rs. 1,00,000	Matured
E7J502C	INE918K07CT7	CNX Nifty Index	07-Oct-15	10-Apr-19	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
E7K502A	INE918K07CW1	CNX Nifty Index	12-Oct-15	11-Oct-17	Rs. 1,00,000	Matured
I8C503A	INE918K07CU5	CNX Nifty Index	09-Oct-15	08-Sep-17	Rs. 1,00,000	Autocalled
I7A501A	INE918K07CZ4	CNX Nifty Index	15-Oct-15	16-Jan-18	Rs. 1,00,000	Matured
I8C501A	INE918K07CX9	CNX Nifty Index	13-Oct-15	16-Apr-19	Rs. 1,00,000	Matured
F7J503A	INE918K07DB3	CNX Nifty Index	21-Oct-15	20-Oct-17	Rs. 1,00,000	Matured
J8J501A	INE918K07DC1	CNX Nifty Index	23-Oct-15	26-Apr-19	Rs. 1,00,000	Matured
F7K502A	INE918K07DD9	CNX Nifty Index	27-Oct-15	27-Oct-17	Rs. 1,00,000	Matured
F7J504A	INE918K07D18	CNX Nifty Index	03-Nov-15	03-Nov-17	Rs. 1,00,000	Autocalled
G7K502A	INE918K07DL2	CNX Nifty Index	17-Nov-15	17-Nov-17	Rs. 1,00,000	Matured
J8D501A	INE918K07DM0	CNX Nifty Index	19-Nov-15	23-May-19	Rs. 1,00,000	Matured
G7K504A	INE918K07DN8	CNX Nifty Index	24-Nov-15	26-Dec-17	Rs. 1,00,000	Matured
K8D502C	INE918K07DP3	CNX Nifty Index	26-Nov-15	30-May-19	Rs. 1,00,000	Matured
K8D501A	INE918K07DQ1	CNX Nifty Index	01-Dec-15	04-Jun-19	Rs. 1,00,000	Matured
G7K503A	INE918K07DR9	CNX Nifty Index	04-Dec-15	05-Dec-17	Rs. 1,00,000	Matured
G7K503B	INE918K07DS7	CNX Nifty Index	04-Dec-15	04-Apr-19	Rs. 1,00,000	Matured
G7K503C	INE918K07DT5	CNX Nifty Index	04-Dec-15	04-Apr-19	Rs. 1,00,000	Matured
C7L501B	INE918K07DV1	CNX Nifty Index	10-Dec-15	10-Jan-19	Rs. 1,00,000	Matured
K7C501A	INE918K07DW9	CNX Nifty Index	11-Dec-15	12-Mar-18	Rs. 1,00,000	Matured
K7C501B	INE918K07DX7	CNX Nifty Index	11-Dec-15	12-Mar-18	Rs. 1,00,000	Matured
L7L501A	INE918K07EB1	CNX Nifty Index	17-Dec-15	20-Mar-18	Rs. 1,00,000	Matured
L8E501A	INE918K07EE5	Near month Future of nifty 50	21-Dec-15	24-Jun-19	Rs. 1,00,000	Matured
L8E501B	INE918K07ED7	Near month Future of nifty 50	21-Dec-15	21-Dec-17	Rs. 1,00,000	Autocalled
H7L502A	INE918K07EH8	CNX Nifty Index	29-Dec-15	29-Dec-17	Rs. 1,00,000	Matured
I7L504B	INE918K07EI6	CNX Nifty Index	30-Dec-15	29-Mar-18	Rs. 1,00,000	Matured
I7L504C	INE918K07EJ4	CNX Nifty Index	30-Dec-15	29-Dec-17	Rs. 1,00,000	Autocalled
L8A601A	INE918K07EK2	CNX Nifty Index	11-Jan-16	15-Jul-19	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
A9A602A	INE918K07EL0	CNX Nifty Index	21-Jan-16	25-Jul-19	Rs. 1,00,000	Matured
A9A601A	INE918K07EM8	CNX Nifty Index	21-Jan-16	29-Jul-19	Rs. 1,00,000	Matured
B9A601A	INE918K07EN6	CNX Nifty Index	21-Jan-16	31-May-19	Rs. 1,00,000	Matured
A9B602A	INE918K07EP1	CNX Nifty Index	02-Feb-16	16-Aug-19	Rs. 1,00,000	Matured
B8B602A	INE918K07EQ9	CNX Nifty Index	26-Feb-16	30-May-18	Rs. 1,00,000	Matured
B9B601A	INE918K07ER7	CNX Nifty Index	29-Feb-16	02-Sep-19	Rs. 1,00,000	Matured
K7C604A	INE918K07ET3	CNX Nifty Index	18-Mar-16	20-Mar-18	Rs. 1,00,000	Matured
B8C601A	INE918K07ES5	CNX Nifty Index	15-Mar-16	15-Jun-18	Rs. 1,00,000	Matured
D9D601A	INE918K07EV9	CNX Nifty Index	27-Apr-16	30-Oct-19	Rs. 1,00,000	Matured
E8E605A	INE918K07EW7	CNX Nifty Index	26-May-16	29-Aug-18	Rs. 1,00,000	Matured
E8F604A	INE918K07EX5	CNX Nifty Index	01-Jun-16	04-Dec-18	Rs. 1,00,000	Matured
F9F601A	INE918K07EY3	CNX Nifty Index	29-Jun-16	01-Jan-20	Rs. 1,00,000	Matured
F9F601B	INE918K07EZ0	CNX Nifty Index	29-Jun-16	28-Sep-18	Rs. 1,00,000	Matured
F9F601C	INE918K07FA0	CNX Nifty Index	29-Jun-16	01-Jan-19	Rs. 1,00,000	Matured
F9G602A	INE918K07FB8	CNX Nifty Index	8-Jul-16	10-Jan-20	Rs. 1,00,000	Matured
F9G601A	INE918K07FC6	CNX Nifty Index	11-Jul-16	13-Jan-20	Rs. 1,00,000	Matured
G9G603A	INE918K07FD4	CNX Nifty Index	28-Jul-16	30-Jan-20	Rs. 1,00,000	Matured
G9G603C	INE918K07FE2	CNX Nifty Index	28-Jul-16	29-Mar-18	Rs. 1,00,000	Autocalled
G9J601A	INE918K07FF9	CNX Nifty Index	29-Jul-16	31-Jan-20	Rs. 1,00,000	Matured
C8H601A	INE918K07FG7	CNX Nifty Index	1-Aug-16	03-Aug-18	Rs. 1,00,000	Matured
H7I601D	INE241O07051	CNX Nifty Index	01-Sep-16	03-Feb-20	Rs. 1,00,000	Matured
H8I604A	INE241O07143	CNX Nifty Index	29-Sep-16	31-Dec-18	Rs. 1,00,000	Matured
H8I604B	INE241O07150	CNX Nifty Index	29-Sep-16	31-Dec-18	Rs. 1,00,000	Matured
H9I602D	INE241O07085	CNX Nifty Index	06-Sep-16	08-Mar-19	Rs. 1,00,000	Matured
H9I602E	INE241O07069	CNX Nifty Index	06-Sep-16	07-Dec-18	Rs. 1,00,000	Matured
H9I602F	INE241O07093	CNX Nifty Index	06-Sep-16	06-Sep-21	Rs. 1,00,000	143.06

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
I7I601A	INE241O07135	CNX Nifty Index	15-Sep-16	17-Oct-17	Rs. 1,00,000	Matured
I7I605A	INE241O07168	CNX Nifty Index	30-Sep-16	02-Jan-18	Rs. 1,00,000	Matured
D8I601A	INE241O07119	CNX Bank Index	12-Sep-16	13-Sep-18	Rs. 1,00,000	Matured
H8L601A	INE241O07127	CNX Nifty Index	15-Sep-16	17-Dec-18	Rs. 1,00,000	Matured
H9I602A	INE241O07077	CNX Nifty Index	08-Sep-16	06-Nov-19	Rs. 1,00,000	Matured
H8I603A	INE241O07101	CNX Nifty Index	08-Sep-16	10-Dec-18	Rs. 1,00,000	Matured
I7J601A	INE241O07176	CNX Nifty Index	05-Oct-16	05-Jan-18	Rs. 1,00,000	Matured
I7J601D	INE241O07184	CNX Nifty Index	05-Oct-16	04-Feb-20	Rs. 1,00,000	Matured
I7J602B	INE241O07192	CNX Nifty Index	06-Oct-16	07-Jan-19	Rs. 1,00,000	Matured
K8K605B	INE241O07234	CNX Nifty Index	30-Nov-16	02-Mar-20	Rs. 1,00,000	Matured
K8K605C	INE241O07242	CNX Nifty Index	30-Nov-16	04-Mar-19	Rs. 1,00,000	Matured
K9L601A	INE241O07259	CNX Nifty Index	02-Dec-16	04-Mar-20	Rs. 1,00,000	Matured
K9L601B	INE241O07267	CNX Nifty Index	02-Dec-16	06-Mar-19	Rs. 1,00,000	Matured
K9L601C	INE241O07275	CNX Nifty Index	02-Dec-16	06-Mar-19	Rs. 1,00,000	Matured
K9L601E	INE241O07283	CNX Nifty Index	02-Dec-16	04-Mar-19	Rs. 1,00,000	Matured
K9L601F	INE241O07291	CNX Nifty Index	02-Dec-16	04-Mar-19	Rs. 1,00,000	Matured
K8L601A	INE241O07309	CNX Nifty Index	07-Dec-16	11-Mar-19	Rs. 1,00,000	Matured
K8L601B	INE241O07317	CNX Nifty Index	07-Dec-16	11-Mar-19	Rs. 1,00,000	Matured
K8L601C	INE241O07325	CNX Nifty Index	07-Dec-16	11-Mar-19	Rs. 1,00,000	Matured
L8L602A	INE241O07333	CNX Nifty Index	16-Dec-16	18-Mar-19	Rs. 1,00,000	Matured
K7L604A	INE241O07341	CNX Nifty Index	22-Dec-16	26-Mar-18	Rs. 1,00,000	Matured
K7L604D	INE241O07358	CNX Nifty Index	22-Dec-16	25-Mar-19	Rs. 1,00,000	Matured
L9L602A	INE241O07366	CNX Nifty Index	26-Dec-16	27-Mar-20	Rs. 1,00,000	Matured
L8L607A	INE241O07374	CNX Nifty Index	27-Dec-16	29-Mar-19	Rs. 1,00,000	Matured
C8L602A	INE241O07382	CNX Nifty Index	28-Dec-16	29-Jun-18	Rs. 1,00,000	Matured
F8C701A	INE241O07408	Near Month Future Nifty 50	03-Jan-17	27-Sep-18	Rs. 1,00,000	Autocalled

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
I1A701A	INE241O08034	CNX Nifty Index	04-Jan-17	04-Jan-22	Rs. 1,00,000	136.19
L8A701A	INE241O07416	CNX Nifty Index	05-Jan-17	08-Jul-19	Rs. 1,00,000	Matured
L8L608A	INE241O07390	CNX Nifty Index	30-Dec-16	01-Apr-19	Rs. 1,00,000	Matured
A8A701A	INE241O07440	CNX Nifty Index	11-Jan-17	13-Apr-18	Rs. 1,00,000	Matured
L9D701A	INE241O07432	CNX Nifty Index	06-Jan-17	07-Jul-20	Rs. 1,00,000	Matured
L9D701B	INE241O07424	CNX Nifty Index	06-Jan-17	09-Apr-19	Rs. 1,00,000	Matured
L8A703A	INE241O07457	CNX Nifty Index	12-Jan-17	15-Jul-19	Rs. 1,00,000	Matured
H7A701A	INE241O08042	CNX Nifty Index	13-Jan-17	27-Apr-23	Rs. 1,00,000	154.77
J1A701A	INE241O07465	CNX Nifty Index	16-Jan-17	17-Jan-22	Rs. 1,00,000	133.87
J1A701B	INE241O07473	CNX Nifty Index	16-Jan-17	18-May-20	Rs. 1,00,000	Matured
A9C701A	INE241O07481	CNX Nifty Index	17-Jan-17	19-Apr-19	Rs. 1,00,000	Matured
A9C701B	INE241O07499	CNX Nifty Index	17-Jan-17	18-May-20	Rs. 1,00,000	Matured
J1A702A	INE241O08059	CNX Nifty Index	24-Jan-17	24-Jan-22	Rs. 1,00,000	135.43
J8A701B	INE241O07531	CNX Nifty Index	23-Jan-17	25-Jul-19	Rs. 1,00,000	Matured
L9L601A	INE241O07515	CNX Nifty Index	20-Jan-17	21-Jul-20	Rs. 1,00,000	Matured
L9L601E	INE241O07523	CNX Nifty Index	20-Jan-17	27-Aug-18	Rs. 1,00,000	Autocalled
A0A702A	INE241O07549	CNX Nifty Index	25-Jan-17	26-May-20	Rs. 1,00,000	Matured
A0A702C	INE241O07556	CNX Nifty Index	25-Jan-17	30-Apr-20	Rs. 1,00,000	Autocalled
A0A702D	INE241O07564	CNX Nifty Index	25-Jan-17	28-Jan-19	Rs. 1,00,000	Matured
A0A704A	INE241O07572	CNX Nifty Index	27-Jan-17	28-May-20	Rs. 1,00,000	Matured
A0A701A	INE241O07580	CNX Nifty Index	31-Jan-17	03-Aug-20	Rs. 1,00,000	Matured
A0A701B	INE241O07606	Near Month Future Nifty 50	31-Jan-17	01-Nov-18	Rs. 1,00,000	Autocalled
A0A701C	INE241O07598	CNX Nifty Index	31-Jan-17	03-May-19	Rs. 1,00,000	Matured
A0B701B	INE241O08067	CNX Nifty Index	03-Feb-17	03-Feb-22	Rs. 1,00,000	135.05
A9B702A	INE241O07622	CNX Nifty Index	02-Feb-17	03-Jun-20	Rs. 1,00,000	Matured
A9B702B	INE241O07630	CNX Nifty Index	02-Feb-17	02-Feb-22	Rs. 1,00,000	133.24

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
A9B702C	INE241O07648	CNX Nifty Index	02-Feb-17	06-May-19	Rs. 1,00,000	Matured
A9B702D	INE241O07655	CNX Nifty Index	02-Feb-17	03-Jun-20	Rs. 1,00,000	Matured
A0B702A	INE241O07671	CNX Nifty Index	07-Feb-17	08-Jun-20	Rs. 1,00,000	Matured
A0B702B	INE241O07689	CNX Nifty Index	07-Feb-17	10-Jun-20	Rs. 1,00,000	Matured
A9B701B	INE241O07663	CNX Nifty Index	06-Feb-17	09-May-18	Rs. 1,00,000	Matured
K7K602A	INE241O07200	Nifty 10 yr G-Sec (Clean Price) index	25-Nov-16	25-Nov-19	Rs. 1,00,000	Matured
K7K602B	INE241O07218	Nifty 10 yr G-Sec (Clean Price) index	25-Nov-16	26-Nov-19	Rs. 1,00,000	Matured
K7K602C	INE241O07226	Nifty 10 yr G-Sec (Clean Price) index	25-Nov-16	27-Nov-19	Rs. 1,00,000	Matured
A9B703B	INE241O07697	CNX Nifty Index	09-Feb-17	10-Jun-20	Rs. 1,00,000	Matured
A9B703C	INE241O07705	CNX Nifty Index	09-Feb-17	13-May-19	Rs. 1,00,000	Matured
A9B703F	INE241O07713	CNX Nifty Index	09-Feb-17	13-May-19	Rs. 1,00,000	Matured
A9B703G	INE241O07721	CNX Nifty Index	09-Feb-17	13-May-19	Rs. 1,00,000	Matured
A9B705A	INE241O07739	CNX Nifty Index	10-Feb-17	13-May-19	Rs. 1,00,000	Matured
A9B705B	INE241O07705	CNX Nifty Index	10-Feb-17	11-Jun-20	Rs. 1,00,000	Matured
B8B701A	INE241O07754	CNX Nifty Index	14-Feb-17	17-May-18	Rs. 1,00,000	Matured
A0B703A	INE241O08075	CNX Nifty Index	15-Feb-17	17-Aug-20	Rs. 1,00,000	Matured
A0B703B	INE241O08083	CNX Nifty Index	15-Feb-17	17-Aug-20	Rs. 1,00,000	Matured
B0B701A	INE241O07770	CNX Nifty Index	16-Feb-17	17-Jun-20	Rs. 1,00,000	Matured
B0B701B	INE241O07788	CNX Nifty Index	16-Feb-17	17-May-19	Rs. 1,00,000	Matured
B0B701C	INE241O07796	CNX Nifty Index	16-Feb-17	20-May-19	Rs. 1,00,000	Matured
B9B701A	INE241O07762	CNX Nifty Index	17-Feb-17	20-May-19	Rs. 1,00,000	Matured
A9B704A	INE241O07812	CNX Nifty Index	22-Feb-17	27-May-19	Rs. 1,00,000	Matured
A9B704E	INE241O07838	CNX Nifty Index	22-Feb-17	23-Jun-20	Rs. 1,00,000	Matured
B0B702A	INE241O08091	CNX Nifty Index	22-Feb-17	28-Aug-20	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
B9C701A	INE241O07895	CNX Nifty Index	1-Mar-17	31-May-19	Rs. 1,00,000	Matured
B9C701B	INE241O07903	CNX Nifty Index	1-Mar-17	30-Jun-20	Rs. 1,00,000	Matured
B9C701C	INE241O07911	CNX Nifty Index	1-Mar-17	03-Jun-19	Rs. 1,00,000	Matured
B9C701D	INE241O07929	CNX Nifty Index	1-Mar-17	30-Jun-20	Rs. 1,00,000	Matured
A9B704B	INE241O07820	CNX Nifty Index	22-Feb-17	27-May-19	Rs. 1,00,000	Matured
B9C703B	INE241O07945	CNX Nifty Index	8-Mar-17	07-Jul-20	Rs. 1,00,000	Matured
B9C703C	INE241O07952	CNX Nifty Index	8-Mar-17	08-Jun-18	Rs. 1,00,000	Matured
B0F701A	INE241O07960	CNX Nifty Index	10-Mar-17	08-Sep-20	Rs. 1,00,000	Matured
B0F701B	INE241O07978	CNX Nifty Index	10-Mar-17	09-Jul-20	Rs. 1,00,000	Matured
B0F701C	INE241O07986	CNX Nifty Index	10-Mar-17	11-Jun-18	Rs. 1,00,000	Matured
B0F701D	INE241O07994	CNX Nifty Index	10-Mar-17	09-Jul-20	Rs. 1,00,000	Matured
C0C701A	INE241O07AA0	CNX Nifty Index	16-Mar-17	16-Jul-20	Rs. 1,00,000	Matured
C0C701B	INE241O07AB8	CNX Nifty Index	16-Mar-17	17-Jun-19	Rs. 1,00,000	Matured
C0C702A	INE241O07AC6	CNX Nifty Index	20-Mar-17	22-Jun-20	Rs. 1,00,000	Matured
C8C702A	INE241O07AD4	CNX Nifty Index	21-Mar-17	21-Jun-18	Rs. 1,00,000	Matured
C8C702B	INE241O07AE2	CNX Nifty Index	21-Mar-17	21-Jun-19	Rs. 1,00,000	Matured
C8C702C	INE241O07AF9	CNX Nifty Index	21-Mar-17	19-Jun-20	Rs. 1,00,000	Matured
C8C704A	INE241O07AG7	CNX Nifty Index	22-Mar-17	21-Jun-18	Rs. 1,00,000	Matured
C9C702A	INE241O07AH5	CNX Nifty Index	23-Mar-17	21-Jun-19	Rs. 1,00,000	Matured
C9C702B	INE241O07AI3	CNX Nifty Index	23-Mar-17	22-Jul-20	Rs. 1,00,000	Matured
C9C702C	INE241O07AJ1	CNX Nifty Index	23-Mar-17	22-Jun-20	Rs. 1,00,000	Matured
C9C703A	INE241O07AK9	CNX Nifty Index	24-Mar-17	24-Jun-19	Rs. 1,00,000	Matured
C8C706A	INE241O07AL7	CNX Nifty Index	29-Mar-17	28-Jun-18	Rs. 1,00,000	Matured
C9C704A	INE241O07AM5	CNX Nifty Index	30-Mar-17	01-Jul-19	Rs. 1,00,000	Matured
C9C704B	INE241O07AN3	CNX Nifty Index	30-Mar-17	30-Jul-20	Rs. 1,00,000	Matured
C9C704C	INE241O07AO1	CNX Nifty Index	30-Mar-17	29-Jul-20	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
C9C704D	INE241O07AP8	CNX Nifty Index	30-Mar-17	29-Jul-20	Rs. 1,00,000	Matured
C9C704E	INE241O07AQ6	CNX Nifty Index	30-Mar-17	01-Jul-19	Rs. 1,00,000	Matured
C8C707B	INE241O07AR4	CNX Nifty Index	31-Mar-17	02-Jul-18	Rs. 1,00,000	Matured
C8C707C	INE241O07AS2	CNX Nifty Index	31-Mar-17	02-Jul-18	Rs. 1,00,000	Matured
C0D702A	INE241O07AT0	CNX Nifty Index	5-Apr-17	04-Aug-20	Rs. 1,00,000	Matured
C9D701A	INE241O07AU8	CNX Nifty Index	6-Apr-17	08-Jul-19	Rs. 1,00,000	Matured
C9D701B	INE241O07AV6	CNX Nifty Index	6-Apr-17	06-Aug-20	Rs. 1,00,000	Matured
C9D705B	INE241O07AW4	CNX Nifty Index	13-Apr-17	13-Aug-20	Rs. 1,00,000	Matured
C9D705C	INE241O07AY0	CNX Nifty Index	13-Apr-17	13-Jul-18	Rs. 1,00,000	Matured
C9D705D	INE241O07AX2	CNX Nifty Index	13-Apr-17	15-Jul-19	Rs. 1,00,000	Matured
D9D701A	INE241O07AZ7	CNX Nifty Index	26-Apr-17	26-Jul-19	Rs. 1,00,000	Matured
D0D702A	INE241O07BA8	CNX Nifty Index	27-Apr-17	26-Aug-20	Rs. 1,00,000	Matured
D0D702C	INE241O07BB6	CNX Nifty Index	27-Apr-17	27-Aug-20	Rs. 1,00,000	Matured
D9E701B	INE241O07BC4	CNX Nifty Index	4-May-17	03-Sep-20	Rs. 1,00,000	Matured
D9E701C	INE241O07BD2	CNX Nifty Index	4-May-17	02-Sep-20	Rs. 1,00,000	Matured
D9E701D	INE241O07BE0	CNX Nifty Index	4-May-17	05-Aug-19	Rs. 1,00,000	Matured
D9E703C	INE241O07BF7	CNX Nifty Index	11-May-17	12-Aug-19	Rs. 1,00,000	Matured
D9E703D	INE241O07BG5	CNX Nifty Index	11-May-17	09-Sep-20	Rs. 1,00,000	Matured
D8E703A	INE241O07BH3	CNX Nifty Index	12-May-17	13-Aug-18	Rs. 1,00,000	Matured
D8E703B	INE241O07BI1	CNX Nifty Index	12-May-17	12-Aug-19	Rs. 1,00,000	Matured
D8E703C	INE241O07BJ9	CNX Nifty Index	12-May-17	11-Sep-20	Rs. 1,00,000	Matured
E8E701A	INE241O07BK7	CNX Nifty Index	16-May-17	15-Aug-18	Rs. 1,00,000	Matured
E0E703A	INE241O08117	CNX Nifty Index	17-May-17	15-Sep-20	Rs. 1,00,000	Matured
E0E703B	INE241O08125	CNX Nifty Index	17-May-17	16-Aug-18	Rs. 1,00,000	Matured
E8E703A	INE241O07BL5	CNX Nifty Index	18-May-17	17-Aug-18	Rs. 1,00,000	Matured
E8E703B	INE241O07BM3	CNX Nifty Index	18-May-17	19-Aug-19	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
E8E703C	INE241O07BN1	CNX Nifty Index	18-May-17	17-Aug-18	Rs. 1,00,000	Matured
E0E702A	INE241O08141	CNX Nifty Index	19-May-17	17-Nov-20	Rs. 1,00,000	132.99
E0E702B	INE241O08133	CNX Nifty Index	19-May-17	20-Aug-19	Rs. 1,00,000	Matured
E8E707A	TBP	CNX Nifty Index	30-May-17	31-Aug-18	Rs. 1,00,000	Matured
E0E706A	TBP	CNX Nifty Index	31-May-17	29-Sep-20	Rs. 1,00,000	Matured
E0F701A	TBP	CNX Nifty Index	1-Jun-17	01-Oct-20	Rs. 1,00,000	Matured
E0F701C	TBP	CNX Nifty Index	1-Jun-17	04-Sep-19	Rs. 1,00,000	Matured
E9F703A	TBP	CNX Nifty Index	2-Jun-17	02-Sep-19	Rs. 1,00,000	Matured
E9F703B	TBP	CNX Nifty Index	2-Jun-17	02-Sep-19	Rs. 1,00,000	Matured
E8F701A	TBP	CNX Nifty Index	8-Jun-17	09-Jul-18	Rs. 1,00,000	Matured
E8F701B	TBP	CNX Nifty Index	8-Jun-17	07-Oct-20	Rs. 1,00,000	Matured
E9F704B	TBP	CNX Nifty Index	5-Jun-17	05-Oct-20	Rs. 1,00,000	Matured
E9F706A	TBP	CNX Nifty Index	9-Jun-17	09-Sep-19	Rs. 1,00,000	Matured
F9F701A	INE241O07EB0	CNX Nifty Index	15-Jun-17	16-Sep-19	Rs. 1,00,000	Matured
F9F701B	INE241O07EC8	CNX Nifty Index	15-Jun-17	14-Oct-20	Rs. 1,00,000	132.21
F9F701D	INE241O07ED6	CNX Nifty Index	15-Jun-17	17-Dec-20	Rs. 1,00,000	125.63
F0F702A	INE241O08174	CNX Nifty Index	20-Jun-17	19-Oct-20	Rs. 1,00,000	132.05
F0F702C	INE241O08182	CNX Nifty Index	20-Jun-17	21-Sep-18	Rs. 1,00,000	Matured
F8F701A	INE241O07EF1	CNX Nifty Index	22-Jun-17	24-Sep-18	Rs. 1,00,000	Matured
F8F701B	INE241O07EG9	CNX Nifty Index	22-Jun-17	23-Sep-19	Rs. 1,00,000	Matured
F0F703A	INE241O07EH7	CNX Nifty Index	27-Jun-17	26-Oct-20	Rs. 1,00,000	133.46
F0F705A	INE241O08190	CNX Nifty Index	28-Jun-17	30-Dec-20	Rs. 1,00,000	134.49
F8F703A	INE241O07EI5	CNX Nifty Index	29-Jun-17	28-Sep-18	Rs. 1,00,000	Matured
D0A801A	INE241O07EY2	CNX Nifty Index	10-Jan-18	10-Jul-20	Rs. 1,00,000	Matured
D0A801A03	INE241O07EY2	CNX Nifty Index	31-Jan-18	10-Jul-20	Rs. 1,00,000	Matured
C1E801A	INE241O07FD3	CNX Nifty Index	20-Mar-18	20-Sep-21	Rs. 1,00,000	127.17

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
C1E801A01	INE241O07FD3	CNX Nifty Index	23-Mar-18	20-Sep-21	Rs. 1,00,000	127.17
C1E801A02	INE241O07FD3	CNX Nifty Index	28-Mar-18	20-Sep-21	Rs. 1,00,000	127.17
F9C802-A	INE241O07FE1	CNX Nifty Index	21-Mar-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A01	INE241O07FE1	CNX Nifty Index	26-Mar-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A06	INE241O07EY2	CNX Nifty Index	12-Apr-18	10-Jul-20	Rs. 1,00,000	Matured
D0A801A10	INE241O07EY2	CNX Nifty Index	26-Apr-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A04	INE241O07FE1	CNX Nifty Index	26-Apr-18	21-Oct-19	Rs. 1,00,000	Matured
C1E801A03	INE241O07FD3	CNX Nifty Index	26-Apr-18	20-Sep-21	Rs. 1,00,000	127.17
C1E801A04	INE241O07FD3	CNX Nifty Index	7-May-18	20-Sep-21	Rs. 1,00,000	127.17
D0A801A09	INE241O07FD3	CNX Nifty Index	18-Apr-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A02	INE241O07FE1	CNX Nifty Index	17-Apr-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A03	INE241O07FE1	CNX Nifty Index	18-Apr-18	21-Oct-19	Rs. 1,00,000	Matured
C1E801A05	INE241O07FD3	CNX Nifty Index	11-May-18	20-Sep-21	Rs. 1,00,000	127.17
D0A801A11	INE241O07EY2	CNX Nifty Index	15-May-18	10-Jul-20	Rs. 1,00,000	Matured
D0A801A12	INE241O07EY2	CNX Nifty Index	16-May-18	10-Jul-20	Rs. 1,00,000	Matured
D0A801A14	INE241O07EY2	CNX Nifty Index	8-Jun-18	10-Jul-20	Rs. 1,00,000	Matured
C1E801A07	INE241O07FD3	CNX Nifty Index	25-Jun-18	20-Sep-21	Rs. 1,00,000	127.17
F9C802A06	INE241O07FE1	CNX Nifty Index	15-Jun-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A07	INE241O07FE1	CNX Nifty Index	21-Jun-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A05	INE241O07FE1	CNX Nifty Index	14-Mar-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A08	INE241O07FE1	CNX Nifty Index	27-Jun-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A09	INE241O07FE1	CNX Nifty Index	28-Jun-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A10	INE241O07FE1	CNX Nifty Index	29-Jun-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A11	INE241O07FE1	CNX Nifty Index	05-Jul-18	21-Oct-19	Rs. 1,00,000	Matured
C1E801A08	INE241O07FD3	CNX Nifty Index	10-Jul-18	20-Sep-21	Rs. 1,00,000	127.17
C1E801A06	INE241O07FD3	CNX Nifty Index	18-May-18	20-Sep-21	Rs. 1,00,000	127.17

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
D0A801A13	INE241O07EY2	CNX Nifty Index	30-May-18	10-Jul-20	Rs. 1,00,000	Matured
C1E801A10	INE241O07FD3	CNX Nifty Index	24-Jul-18	20-Sep-21	Rs. 1,00,000	127.17
F9C802A12	INE241O07FE1	CNX Nifty Index	23-Jul-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A13	INE241O07FE1	CNX Nifty Index	25-Jul-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A16	INE241O07EY2	CNX Nifty Index	30-Jul-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A14	INE241O07FE1	CNX Nifty Index	31-Jul-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A17	INE241O07EY2	CNX Nifty Index	06-Aug-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A15	INE241O07FE1	CNX Nifty Index	02-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A16	INE241O07FE1	CNX Nifty Index	06-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A17	INE241O07FE1	CNX Nifty Index	03-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A19	INE241O07FE1	CNX Nifty Index	07-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A20	INE241O07FE1	CNX Nifty Index	10-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A21	INE241O07FE1	CNX Nifty Index	14-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A21	INE241O07EY2	CNX Nifty Index	21-Aug-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A22	INE241O07FE1	CNX Nifty Index	21-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A24	INE241O07FE1	CNX Nifty Index	24-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A25	INE241O07FE1	CNX Nifty Index	28-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A26	INE241O07FE1	CNX Nifty Index	30-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A19	INE241O07EY2	CNX Nifty Index	31-Aug-18	10-Jul-20	Rs. 1,00,000	Matured
F9C802A18	INE241O07FE1	CNX Nifty Index	31-Aug-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A30	INE241O07FE1	CNX Nifty Index	5-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A31	INE241O07FE1	CNX Nifty Index	6-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A32	INE241O07FE1	CNX Nifty Index	7-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A34	INE241O07FE1	CNX Nifty Index	12-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A24	INE241O07EY2	CNX Nifty Index	12-Sep-18	10-Jul-20	Rs. 1,00,000	Matured
D0A801A-08	INE241O07EY2	CNX Nifty Index	16-Apr-18	10-Jul-20	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
F9C802A35	INE241O07FE1	CNX Nifty Index	25-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A33	INE241O07FE1	CNX Nifty Index	26-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
F9C802A36	INE241O07FE1	CNX Nifty Index	27-Sep-18	21-Oct-19	Rs. 1,00,000	Matured
D0A801A27	INE241O07EY2	CNX Nifty Index	30-Oct-18	10-Jul-20	Rs. 1,00,000	Matured
J9J802A	INE241O07FU7	CNX Nifty Index	30-Oct-18	31-Mar-20	Rs. 1,00,000	Matured
D0A801A28	INE241O07EY2	CNX Nifty Index	16-Nov-18	10-Jul-20	Rs. 1,00,000	Matured
J9J802A01	INE241O07FU7	CNX Nifty Index	16-Nov-18	31-Mar-20	Rs. 1,00,000	Matured
J9J802A02	INE241O07FU7	CNX Nifty Index	20-Nov-18	31-Mar-20	Rs. 1,00,000	Matured
C1E801A14	INE241O07FD3	CNX Nifty Index	10-Oct-18	20-Sep-21	Rs. 1,00,000	127.17
D0A801A30	INE241O07EY2	CNX Nifty Index	03-Dec-18	10-Jul-20	Rs. 1,00,000	Matured
D0A801A31	INE241O07EY2	CNX Nifty Index	10-Dec-18	10-Jul-20	Rs. 1,00,000	Matured
J9J802A03	INE241O07FU7	CNX Nifty Index	14-Dec-18	31-Mar-20	Rs. 1,00,000	Matured
D0A801A33	INE241O07EY2	CNX Nifty Index	25-Dec-18	10-Jul-20	Rs. 1,00,000	Matured
L1A801A	INE241O07FW3	CNX Nifty Index	21-Dec-18	24-Jun-22	Rs. 1,00,000	117.73
L1A801A02	INE241O07FW3	CNX Nifty Index	24-Dec-18	24-Jun-22	Rs. 1,00,000	117.73
J9J802A04	INE241O07FU7	CNX Nifty Index	28-Dec-18	31-Mar-20	Rs. 1,00,000	Matured
L1A801A01	INE241O07FW3	CNX Nifty Index	28-Dec-18	24-Jun-22	Rs. 1,00,000	117.73
L1A801A04	INE241O07FW3	CNX Nifty Index	31-Dec-18	24-Jun-22	Rs. 1,00,000	117.73
L1A801A05	INE241O07FW3	CNX Nifty Index	01-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A06	INE241O07FW3	CNX Nifty Index	04-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A08	INE241O07FW3	CNX Nifty Index	08-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
D0A801A37	INE241O07EY2	CNX Nifty Index	11-Jan-19	10-Jul-20	Rs. 1,00,000	Matured
J9J802A07	INE241O07FU7	CNX Nifty Index	14-Jan-19	31-Mar-20	Rs. 1,00,000	Matured
L1A801A07	INE241O07FW3	CNX Nifty Index	10-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A10	INE241O07FW3	CNX Nifty Index	11-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A11	INE241O07FW3	CNX Nifty Index	14-Jan-19	24-Jun-22	Rs. 1,00,000	117.73

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
L1A801A09	INE241O07FW3	CNX Nifty Index	15-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A12	INE241O07FW3	CNX Nifty Index	18-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
D0A801A38	INE241O07EY2	CNX Nifty Index	15-Jan-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A39	INE241O07EY2	CNX Nifty Index	18-Jan-19	10-Jul-20	Rs. 1,00,000	Matured
L1A801A14	INE241O07FW3	CNX Nifty Index	23-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A15	INE241O07FW3	CNX Nifty Index	25-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A13	INE241O07FW3	CNX Nifty Index	29-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A16	INE241O07FW3	CNX Nifty Index	30-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A17	INE241O07FW3	CNX Nifty Index	31-Jan-19	24-Jun-22	Rs. 1,00,000	117.73
A0A910A	INE241O07FX1	CNX Nifty Index	30-Jan-19	31-Mar-20	Rs. 1,00,000	Matured
L1A801A19	INE241O07FW3	CNX Nifty Index	01-Feb-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A20	INE241O07FW3	CNX Nifty Index	06-Feb-19	24-Jun-22	Rs. 1,00,000	117.73
D0A801A41	INE241O07EY2	CNX Nifty Index	01-Feb-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A42	INE241O07EY2	CNX Nifty Index	06-Feb-19	10-Jul-20	Rs. 1,00,000	Matured
J9J802A08	INE241O07FU7	CNX Nifty Index	01-Feb-19	31-Mar-20	Rs. 1,00,000	Matured
L1A801A18	INE241O07FW3	CNX Nifty Index	08-Feb-19	24-Jun-22	Rs. 1,00,000	117.73
D0A801A44	INE241O07EY2	CNX Nifty Index	08-Feb-19	10-Jul-20	Rs. 1,00,000	Matured
J9J802A10	INE241O07FU7	CNX Nifty Index	08-Feb-19	31-Mar-20	Rs. 1,00,000	Matured
A0A910A02	INE241O07FX1	CNX Nifty Index	20-Feb-19	31-Mar-20	Rs. 1,00,000	Matured
L1A801A23	INE241O07FW3	CNX Nifty Index	27-Feb-19	24-Jun-22	Rs. 1,00,000	117.73
L1A801A25	INE241O07FW3	CNX Nifty Index	01-Mar-19	24-Jun-22	Rs. 1,00,000	117.73
D0A801A45	INE241O07EY2	CNX Nifty Index	21-Feb-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A46	INE241O07EY2	CNX Nifty Index	26-Feb-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A47	INE241O07EY2	CNX Nifty Index	01-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
L1A801A24	INE241O07FW3	CNX Nifty Index	25-Feb-19	24-Jun-22	Rs. 1,00,000	117.73
J9J802A11	INE241O07FU7	CNX Nifty Index	22-Feb-19	31-Mar-20	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 12 th Oct 2020
D0A801A48	INE241O07EY2	CNX Nifty Index	08-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A51	INE241O07EY2	CNX Nifty Index	14-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A52	INE241O07EY2	CNX Nifty Index	18-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A53	INE241O07EY2	CNX Nifty Index	20-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A54	INE241O07EY2	CNX Nifty Index	22-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A57	INE241O07EY2	CNX Nifty Index	26-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A56	INE241O07EY2	CNX Nifty Index	27-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A58	INE241O07EY2	CNX Nifty Index	29-Mar-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A59	INE241O07EY2	CNX Nifty Index	02-May-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A60	INE241O07EY2	CNX Nifty Index	15-May-19	10-Jul-20	Rs. 1,00,000	Matured
D0A801A61	INE241O07EY2	CNX Nifty Index	14-Jun-19	10-Jul-20	Rs. 1,00,000	Matured

*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
