

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 06 th July 2020
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	150.04
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	149.40
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	148.84
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	136.37
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	148.48
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	136.00

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
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	147.94
B1G601C	INE015L07329	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	148.61
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	135.44
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	147.67
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	135.15
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	147.50
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	134.95
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	121.51
E2H701B	INE015L07543	Nifty 10 year Benchmark G-Sec	06-Sep-17	05-Sep-24	1,00,000	115.60
E2H701B01	INE015L07543	Nifty 10 year Benchmark G-Sec	11-Sep-17	05-Sep-24	1,00,000	115.60
E2H701A01	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Sep-17	06-Sep-22	1,00,000	121.51
E2H701A02	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Sep-17	06-Sep-22	1,00,000	121.51
E2H701A03	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-17	06-Sep-22	1,00,000	121.51
E2H701A04	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Sep-17	06-Sep-22	1,00,000	121.51
E2H701A05	INE015L07535	Nifty 10 year Benchmark G-Sec	03-Oct-17	06-Sep-22	1,00,000	121.51
E2H701A06	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Oct-17	06-Sep-22	1,00,000	121.51
E2H701A07	INE015L07535	Nifty 10 year Benchmark G-Sec	17-Oct-17	06-Sep-22	1,00,000	121.51
E2H701B02	INE015L07543	Nifty 10 year Benchmark G-Sec	13-Oct-17	06-Sep-22	1,00,000	115.60

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E2H701A09	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Nov-18	06-Sep-22	1,00,000	121.51
E2H701A11	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Nov-18	06-Sep-22	1,00,000	121.51
E0K801A	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Nov-18	16-Nov-20	1,00,000	119.35
E1K803A02	INE015L07592	Nifty 10 year Benchmark G-Sec	22-Nov-18	15-Nov-21	1,00,000	115.76
E1K803A	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Nov-18	15-Nov-21	1,00,000	115.76
E0K801A02	INE015L07584	Nifty 10 year Benchmark G-Sec	30-Nov-18	16-Nov-20	1,00,000	119.35
E1K803A03	INE015L07592	Nifty 10 year Benchmark G-Sec	29-Nov-18	15-Nov-21	1,00,000	115.76
E1K803A04	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Nov-18	15-Nov-21	1,00,000	115.76
E0K801A01	INE015L07584	Nifty 10 year Benchmark G-Sec	27-Nov-18	16-Nov-20	1,00,000	119.35
E1K803A01	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Nov-18	15-Nov-21	1,00,000	115.76
E2H701A10	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Nov-18	06-Sep-22	1,00,000	121.51
E0K801A03	INE015L07584	Nifty 10 year Benchmark G-Sec	13-Dec-18	16-Nov-20	1,00,000	119.35
E1K803A05	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Dec-18	15-Nov-21	1,00,000	115.76
E0K801A04	INE015L07584	Nifty 10 year Benchmark G-Sec	21-Dec-18	16-Nov-20	1,00,000	119.35
E1K803A06	INE015L07592	Nifty 10 year Benchmark G-Sec	21-Dec-18	15-Nov-21	1,00,000	115.76
E1K803A07	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Dec-18	15-Nov-21	1,00,000	115.76
E2H701A13	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Dec-18	06-Sep-22	1,00,000	121.51
E0K801A05	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Dec-18	16-Nov-20	1,00,000	119.35
E1K803A08	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Dec-18	15-Nov-21	1,00,000	115.76
E2H701A15	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Dec-18	06-Sep-22	1,00,000	121.51
E1K803A09	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Dec-18	15-Nov-21	1,00,000	115.76
E2H701A14	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Dec-18	06-Sep-22	1,00,000	121.51

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E2H701A17	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jan-19	06-Sep-22	1,00,000	121.51
E0K801A07	INE015L07584	Nifty 10 year Benchmark G-Sec	09-Jan-19	16-Nov-20	1,00,000	119.35
E0K801A06	INE015L07584	Nifty 10 year Benchmark G-Sec	10-Jan-19	16-Nov-20	1,00,000	119.35
E1K803A10	INE015L07592	Nifty 10 year Benchmark G-Sec	10-Jan-19	15-Nov-21	1,00,000	115.76
E2H701A16	INE015L07535	Nifty 10 year Benchmark G-Sec	10-Jan-19	06-Sep-22	1,00,000	121.51
E2H701A18	INE015L07535	Nifty 10 year Benchmark G-Sec	16-Jan-19	06-Sep-22	1,00,000	121.51
E0K801A08	INE015L07584	Nifty 10 year Benchmark G-Sec	16-Jan-19	16-Nov-20	1,00,000	119.35
E2H701A19	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Jan-19	06-Sep-22	1,00,000	121.51
E2H701A20	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Jan-19	06-Sep-22	1,00,000	121.51
E2H701A21	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Jan-19	06-Sep-22	1,00,000	121.51
E0K801A09	INE015L07584	Nifty 10 year Benchmark G-Sec	24-Jan-19	16-Nov-20	1,00,000	119.35
E1K803A11	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Jan-19	15-Nov-21	1,00,000	115.76
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	117.07
E0K801A10	INE015L07584	Nifty 10 year Benchmark G-Sec	31-Jan-19	16-Nov-20	1,00,000	119.35
E0K801A12	INE015L07584	Nifty 10 year Benchmark G-Sec	30-Jan-19	16-Nov-20	1,00,000	119.35
E1K803A12	INE015L07592	Nifty 10 year Benchmark G-Sec	31-Jan-19	15-Nov-21	1,00,000	115.76
E1K803A14	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Jan-19	15-Nov-21	1,00,000	115.76
E2H701A23	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Jan-19	06-Sep-22	1,00,000	121.51
E2H701A25	INE015L07535	Nifty 10 year Benchmark G-Sec	31-Jan-19	06-Sep-22	1,00,000	121.51
J8G602C01	INE015L07428	Nifty 10 year Benchmark G-Sec	16-Jan-19	17-Jul-26	1,00,000	104.59
J8G602C02	INE015L07428	Nifty 10 year Benchmark G-Sec	23-Jan-19	17-Jul-26	1,00,000	104.59

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J8G602C04	INE015L07428	Nifty 10 year Benchmark G-Sec	31-Jan-19	17-Jul-26	1,00,000	104.59
J8G602C05	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Jan-19	17-Jul-26	1,00,000	104.59
J8G602C07	INE015L07428	Nifty 10 year Benchmark G-Sec	06-Feb-19	17-Jul-26	1,00,000	104.59
E0K801A13	INE015L07584	Nifty 10 year Benchmark G-Sec	01-Feb-19	16-Nov-20	1,00,000	119.35
E0K801A14	INE015L07584	Nifty 10 year Benchmark G-Sec	06-Feb-19	16-Nov-20	1,00,000	119.35
E1K803A15	INE015L07592	Nifty 10 year Benchmark G-Sec	01-Feb-19	15-Nov-21	1,00,000	115.76
E1K803A16	INE015L07592	Nifty 10 year Benchmark G-Sec	06-Feb-19	15-Nov-21	1,00,000	115.76
E2H701A26	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Feb-19	06-Sep-22	1,00,000	121.51
E0K801A16	INE015L07584	Nifty 10 year Benchmark G-Sec	12-Feb-19	16-Nov-20	1,00,000	119.35
E0K801A17	INE015L07584	Nifty 10 year Benchmark G-Sec	13-Feb-19	16-Nov-20	1,00,000	119.35
E1K803A17	INE015L07592	Nifty 10 year Benchmark G-Sec	12-Feb-19	15-Nov-21	1,00,000	115.76
E1K803A19	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Feb-19	15-Nov-21	1,00,000	115.76
E2H701A27	INE015L07535	Nifty 10 year Benchmark G-Sec	12-Feb-19	06-Sep-22	1,00,000	121.51
E2H701A29	INE015L07535	Nifty 10 year Benchmark G-Sec	13-Feb-19	06-Sep-22	1,00,000	121.51
J8G602C08	INE015L07428	Nifty 10 year Benchmark G-Sec	12-Feb-19	17-Jul-26	1,00,000	104.59
J8G602C09	INE015L07428	Nifty 10 year Benchmark G-Sec	13-Feb-19	17-Jul-26	1,00,000	104.59
E0K801A15	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Feb-19	16-Nov-20	1,00,000	119.35
E0K801A19	INE015L07584	Nifty 10 year Benchmark G-Sec	18-Feb-19	16-Nov-20	1,00,000	119.35
E0K801A20	INE015L07584	Nifty 10 year Benchmark G-Sec	20-Feb-19	16-Nov-20	1,00,000	119.35
E1K803A18	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Feb-19	15-Nov-21	1,00,000	115.76
E2H701A28	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Feb-19	06-Sep-22	1,00,000	121.51
E2H701A30	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Feb-19	06-Sep-22	1,00,000	121.51

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E2H701A31	INE015L07535	Nifty 10 year Benchmark G-Sec	20-Feb-19	06-Sep-22	1,00,000	121.51
J8G602C10	INE015L07428	Nifty 10 year Benchmark G-Sec	20-Feb-19	17-Jul-26	1,00,000	104.59
J8G602C11	INE015L07428	Nifty 10 year Benchmark G-Sec	26-Feb-19	17-Jul-26	1,00,000	104.59
E0K801A22	INE015L07584	Nifty 10 year Benchmark G-Sec	26-Feb-19	16-Nov-20	1,00,000	119.35
E1K803A22	INE015L07592	Nifty 10 year Benchmark G-Sec	26-Feb-19	15-Nov-21	1,00,000	115.76
E2H701A33	INE015L07535	Nifty 10 year Benchmark G-Sec	26-Feb-19	06-Sep-22	1,00,000	121.51
E0K801A21	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Feb-19	16-Nov-20	1,00,000	119.35
E0K801A23	INE015L07584	Nifty 10 year Benchmark G-Sec	01-Mar-19	16-Nov-20	1,00,000	119.35
E1K803A21	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Feb-19	15-Nov-21	1,00,000	115.76
E1K803A23	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Feb-19	15-Nov-21	1,00,000	115.76
E1K803A24	INE015L07592	Nifty 10 year Benchmark G-Sec	01-Mar-19	15-Nov-21	1,00,000	115.76
E2H701A34	INE015L07535	Nifty 10 year Benchmark G-Sec	01-Mar-19	06-Sep-22	1,00,000	121.51
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	119.35
E2H701A35	INE015L07535	Nifty 10 year Benchmark G-Sec	06 Mar 2019	06-Sep-22	1,00,000	121.51
J8G602C13	INE015L07428	Nifty 10 year Benchmark G-Sec	06 Mar 2019	17-Jul-26	1,00,000	104.59
J8G602C15	INE015L07428	Nifty 10 year Benchmark G-Sec	07 Mar 2019	17-Jul-26	1,00,000	104.59
E0K801A25	INE015L07584	Nifty 10 year Benchmark G-Sec	07 Mar 2019	16-Nov-20	1,00,000	119.35
E1K803A26	INE015L07592	Nifty 10 year Benchmark G-Sec	07 Mar 2019	15-Nov-21	1,00,000	115.76
E2H701A36	INE015L07535	Nifty 10 year Benchmark G-Sec	07 Mar 2019	06-Sep-22	1,00,000	121.51
E0K801A26	INE015L07584	Nifty 10 year Benchmark G-Sec	08 Mar 2019	16-Nov-20	1,00,000	119.35
J8G602C16	INE015L07428	Nifty 10 year Benchmark G-Sec	08 Mar 2019	17-Jul-26	1,00,000	104.59

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E0K801A27	INE015L07584	Nifty 10 year Benchmark G-Sec	13 Mar 2019	16-Nov-20	1,00,000	119.35
E0K801A28	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Mar-19	16-Nov-20	1,00,000	119.35
E1K803A27	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Mar-19	15-Nov-21	1,00,000	115.76
E1K803A28	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Mar-19	15-Nov-21	1,00,000	115.76
E2H701A38	INE015L07535	Nifty 10 year Benchmark G-Sec	13-Mar-19	06-Sep-22	1,00,000	121.51
J8G602C17	INE015L07428	Nifty 10 year Benchmark G-Sec	13-Mar-19	17-Jul-26	1,00,000	104.59
E0K801A30	INE015L07584	Nifty 10 year Benchmark G-Sec	19-Mar-19	16-Nov-20	1,00,000	119.35
E0K801A32	INE015L07584	Nifty 10 year Benchmark G-Sec	20-Mar-19	16-Nov-20	1,00,000	119.35
E1K803A29	INE015L07592	Nifty 10 year Benchmark G-Sec	19-Mar-19	15-Nov-21	1,00,000	115.76
E2H701A39	INE015L07535	Nifty 10 year Benchmark G-Sec	19-Mar-19	06-Sep-22	1,00,000	121.51
J8G602C18	INE015L07428	Nifty 10 year Benchmark G-Sec	19-Mar-19	17-Jul-26	1,00,000	104.59
E1K803A30	INE015L07592	Nifty 10 year Benchmark G-Sec	20-Mar-19	15-Nov-21	1,00,000	115.76
J8G602C19	INE015L07428	Nifty 10 year Benchmark G-Sec	20-Mar-19	17-Jul-26	1,00,000	104.59
E2H701A40	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Mar-19	06-Sep-22	1,00,000	121.51
E0K801A29	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Mar-19	16-Nov-20	1,00,000	119.35
E1K803A31	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Mar-19	15-Nov-21	1,00,000	115.76
J8G602C20	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Mar-19	17-Jul-26	1,00,000	104.59
I3C901A	INE015L07659	Nifty 10 year Benchmark G-Sec	28-Mar-19	28-Mar-24	1,00,000	109.20
E0K801A33	INE015L07584	Nifty 10 year Benchmark G-Sec	04-Apr-19	16-Nov-20	1,00,000	119.35
E2H701A43	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Apr-19	06-Sep-22	1,00,000	121.51
E1K803A32	INE015L07592	Nifty 10 year Benchmark G-Sec	04-Apr-19	15-Nov-21	1,00,000	115.76
E0K801A34	INE015L07584	Nifty 10 year Benchmark G-Sec	05-Apr-19	16-Nov-20	1,00,000	119.35

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E0K801A31	INE015L07584	Nifty 10 year Benchmark G-Sec	03-Apr-19	16-Nov-20	1,00,000	119.35
E2H701A43	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Apr-19	06-Sep-22	1,00,000	121.51
E1K803A33	INE015L07592	Nifty 10 year Benchmark G-Sec	05-Apr-19	15-Nov-21	1,00,000	115.76
E2H701A44	INE015L07535	Nifty 10 year Benchmark G-Sec	05-Apr-19	06-Sep-22	1,00,000	121.51
J8G602C21	INE015L07428	Nifty 10 year Benchmark G-Sec	05-Apr-19	17-Jul-26	1,00,000	104.59
E1K803A35	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Apr-19	15-Nov-21	1,00,000	115.76
E2H701A47	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Apr-19	06-Sep-22	1,00,000	121.51
J8G602C23	INE015L07428	Nifty 10 year Benchmark G-Sec	24-Apr-19	17-Jul-26	1,00,000	104.59
E2H701A45	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Apr-19	06-Sep-22	1,00,000	121.51
E1K803A34	INE015L07592	Nifty 10 year Benchmark G-Sec	23-Apr-19	15-Nov-21	1,00,000	115.76
J8G602C24	INE015L07428	Nifty 10 year Benchmark G-Sec	03-May-19	17-Jul-26	1,00,000	104.59
E1K803A37	INE015L07592	Nifty 10 year Benchmark G-Sec	09-May-19	15-Nov-21	1,00,000	115.76
E2H701A48	INE015L07535	Nifty 10 year Benchmark G-Sec	09-May-19	06-Sep-22	1,00,000	121.51
J8G602C25	INE015L07428	Nifty 10 year Benchmark G-Sec	09-May-19	17-Jul-26	1,00,000	104.59
E1K803A38	INE015L07592	Nifty 10 year Benchmark G-Sec	10-May-19	15-Nov-21	1,00,000	115.76
E2H701A49	INE015L07535	Nifty 10 year Benchmark G-Sec	10-May-19	06-Sep-22	1,00,000	121.51
J8G602C26	INE015L07428	Nifty 10 year Benchmark G-Sec	10-May-19	17-Jul-26	1,00,000	104.59
E2H701A50	INE015L07535	Nifty 10 year Benchmark G-Sec	20-May-19	06-Sep-22	1,00,000	121.51
E1K803A40	INE015L07592	Nifty 10 year Benchmark G-Sec	21-May-19	15-Nov-21	1,00,000	115.76
E2H701A52	INE015L07535	Nifty 10 year Benchmark G-Sec	21-May-19	06-Sep-22	1,00,000	121.51
E1K803A39	INE015L07592	Nifty 10 year Benchmark G-Sec	22-May-19	15-Nov-21	1,00,000	115.76
E1K803A41	INE015L07592	Nifty 10 year Benchmark G-Sec	29-May-19	15-Nov-21	1,00,000	115.76

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
E2H701A51	INE015L07535	Nifty 10 year Benchmark G-Sec	29-May-19	06-Sep-22	1,00,000	121.51
E1K803A43	INE015L07592	Nifty 10 year Benchmark G-Sec	31-May-19	15-Nov-21	1,00,000	115.76
E1K803A44	INE015L07592	Nifty 10 year Benchmark G-Sec	11-Jun-19	15-Nov-21	1,00,000	115.76
E2H701A54	INE015L07535	Nifty 10 year Benchmark G-Sec	11-Jun-19	06-Sep-22	1,00,000	121.51
J8G602C28	INE015L07428	Nifty 10 year Benchmark G-Sec	11-Jun-19	17-Jul-26	1,00,000	104.59
J8G602C29	INE015L07428	Nifty 10 year Benchmark G-Sec	27-Jun-19	17-Jul-26	1,00,000	104.59
E1K803A45	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Jun-19	15-Nov-21	1,00,000	115.76
E2H701A55	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Jun-19	06-Sep-22	1,00,000	121.51
J8G602C30	INE015L07428	Nifty 10 year Benchmark G-Sec	28-Jun-19	17-Jul-26	1,00,000	104.59
E1K803A46	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Jun-19	15-Nov-21	1,00,000	115.76
E2H701A56	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jul-19	06-Sep-22	1,00,000	121.51
J8G602C31	INE015L07428	Nifty 10 year Benchmark G-Sec	29-Jul-19	17-Jul-26	1,00,000	104.59
E1K803A47	INE015L07592	Nifty 10 year Benchmark G-Sec	29-Jul-19	15-Nov-21	1,00,000	115.76
E2H701A57	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Jul-19	06-Sep-22	1,00,000	121.51
E2H701A58	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Jul-19	06-Sep-22	1,00,000	121.51
J8G602C32	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Jul-2019	17-Jul-26	1,00,000	104.59
E1K803A48	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Jul-19	15-Nov-21	1,00,000	115.76
J8G602C33	INE015L07428	Nifty 10 year Benchmark G-Sec	01-Aug-19	17-Jul-26	1,00,000	104.59
F0G903A	INE015L07691	Nifty 10 year Benchmark G-Sec	25-Jul-19	16-Nov-20	1,00,000	111.71
F0G903A01	INE015L07691	Nifty 10 year Benchmark G-Sec	29-Jul-19	16-Nov-20	1,00,000	111.71
F0G903A02	INE015L07691	Nifty 10 year Benchmark G-Sec	30-Jul-19	16-Nov-20	1,00,000	111.71
F0G903A03	INE015L07691	Nifty 10 year Benchmark G-Sec	31-Jul-19	16-Nov-20	1,00,000	111.71

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
E2H701A59	INE015L07535	Nifty 10 year Benchmark G-Sec	20-Aug-19	06-Sep-22	1,00,000	121.51
F0G903A04	INE015L07691	Nifty 10 year Benchmark G-Sec	20-Aug-19	16-Nov-20	1,00,000	111.71
E2H701A60	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Aug-19	06-Sep-22	1,00,000	121.51
F0G903A05	INE015L07691	Nifty 10 year Benchmark G-Sec	21-Aug-19	16-Nov-20	1,00,000	111.71
E1K803A51	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Aug-19	15-Nov-21	1,00,000	115.76
E2H701A61	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Aug-19	06-Sep-22	1,00,000	121.51
F0G903A06	INE015L07691	Nifty 10 year Benchmark G-Sec	28-Aug-19	16-Nov-20	1,00,000	111.71
F0G903A07	INE015L07691	Nifty 10 year Benchmark G-Sec	30-Aug-19	16-Nov-20	1,00,000	111.71
J8G602C34	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Aug-19	17-Jul-26	1,00,000	104.59
E2H701A62	INE015L07535	Nifty 10 year Benchmark G-Sec	4-Sep-19	06-Sep-22	1,00,000	121.51
J8G602C35	INE015L07428	Nifty 10 year Benchmark G-Sec	4-Sep-19	17-Jul-26	1,00,000	104.59
J8G602C36	INE015L07428	Nifty 10 year Benchmark G-Sec	12-Sep-19	17-Jul-26	1,00,000	104.59
F0G903A08	INE015L07691	Nifty 10 year Benchmark G-Sec	12-Sep-19	16-Nov-20	1,00,000	111.71
E2H701A63	INE015L07535	Nifty 10 year Benchmark G-Sec	12-Sep-19	06-Sep-22	1,00,000	121.51
E2H701A64	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-19	06-Sep-22	1,00,000	121.51
F0G903A09	INE015L07691	Nifty 10 year Benchmark G-Sec	27-Sep-19	16-Nov-20	1,00,000	111.71
E2H701A65	INE015L07535	Nifty 10 year Benchmark G-Sec	18-Oct-19	06-Sep-22	1,00,000	121.51
F0G903A10	INE015L07691	Nifty 10 year Benchmark G-Sec	18-Oct-19	16-Nov-20	1,00,000	111.71
E2H701A66	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Oct-19	06-Sep-22	1,00,000	121.51
J8G602C39	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Oct-19	17-Jul-26	1,00,000	104.59
E1K803A53	INE015L07592	Nifty 10 year Benchmark G-Sec	15-Nov-19	15-Nov-21	1,00,000	115.76
E1K803A55	INE015L07592	Nifty 10 year Benchmark G-Sec	06-Dec-19	15-Nov-21	1,00,000	115.76

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
E2H701A69	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Dec-19	06-Sep-22	1,00,000	121.51
J8G602C41	INE015L07428	Nifty 10 year Benchmark G-Sec	16-Dec-19	17-Jul-26	1,00,000	104.59

*Issue Date is Deemed Date of Allotment

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