

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 06 th July 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	149.19
B7B502A	INE918K07888	NSE GSECBM Clean Price Index	27-Feb-15	23-Feb-22	Rs. 1,00,000	149.12

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B7B502B	INE918K07896	NSE GSECBM Clean Price Index	27-Feb-15	23-Feb-22	Rs. 1,00,000	149.12
B7C501	INE918K07912	NSE GSECBM Clean Price Index	02-Mar-15	28-Feb-22	Rs. 1,00,000	131.01
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	132.39
C7C501B	INE918K07AC7	NSE GSECBM Clean Price Index	27-Mar-15	25-Mar-22	Rs. 1,00,000	132.39
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	INE918K07A14	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

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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	Autocolled
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	Autocolled
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

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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

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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	137.44

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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

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I1A701A	INE241O08034	CNX Nifty Index	04-Jan-17	04-Jan-22	Rs. 1,00,000	130.44
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	163.97
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	151.39
J1A701A	INE241O07465	CNX Nifty Index	16-Jan-17	17-Jan-22	Rs. 1,00,000	128.17
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	129.64
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	131.45
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	129.24
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	127.51

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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	144.66
A0B703B	INE241O08083	CNX Nifty Index	15-Feb-17	17-Aug-20	Rs. 1,00,000	162.58
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	144.31

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 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	145.90
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	132.33
B0F701B	INE241O07978	CNX Nifty Index	10-Mar-17	09-Jul-20	Rs. 1,00,000	134.20
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	145.90
C0C701A	INE241O07AA0	CNX Nifty Index	16-Mar-17	16-Jul-20	Rs. 1,00,000	145.68
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	145.49
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	145.23
C9C704C	INE241O07AO1	CNX Nifty Index	30-Mar-17	29-Jul-20	Rs. 1,00,000	131.44

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
C9C704D	INE241O07AP8	CNX Nifty Index	30-Mar-17	29-Jul-20	Rs. 1,00,000	133.47
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	134.44
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	145.01
C9D705B	INE241O07AW4	CNX Nifty Index	13-Apr-17	13-Aug-20	Rs. 1,00,000	144.79
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	130.44
D0D702C	INE241O07BB6	CNX Nifty Index	27-Apr-17	27-Aug-20	Rs. 1,00,000	144.34
D9E701B	INE241O07BC4	CNX Nifty Index	4-May-17	03-Sep-20	Rs. 1,00,000	144.12
D9E701C	INE241O07BD2	CNX Nifty Index	4-May-17	02-Sep-20	Rs. 1,00,000	130.18
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	129.93
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	143.86
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	129.71
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

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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	129.23
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	133.50
E0F701A	TBP	CNX Nifty Index	1-Jun-17	01-Oct-20	Rs. 1,00,000	143.23
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	126.88
E9F704B	TBP	CNX Nifty Index	5-Jun-17	05-Oct-20	Rs. 1,00,000	130.01
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	128.66
F9F701D	INE241O07ED6	CNX Nifty Index	15-Jun-17	17-Dec-20	Rs. 1,00,000	121.92
F0F702A	INE241O08174	CNX Nifty Index	20-Jun-17	19-Oct-20	Rs. 1,00,000	128.48
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	129.81
F0F705A	INE241O08190	CNX Nifty Index	28-Jun-17	30-Dec-20	Rs. 1,00,000	130.43
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	122.48
D0A801A03	INE241O07EY2	CNX Nifty Index	31-Jan-18	10-Jul-20	Rs. 1,00,000	122.48
C1E801A	INE241O07FD3	CNX Nifty Index	20-Mar-18	20-Sep-21	Rs. 1,00,000	110.48

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
C1E801A01	INE241O07FD3	CNX Nifty Index	23-Mar-18	20-Sep-21	Rs. 1,00,000	110.48
C1E801A02	INE241O07FD3	CNX Nifty Index	28-Mar-18	20-Sep-21	Rs. 1,00,000	110.48
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	122.48
D0A801A10	INE241O07EY2	CNX Nifty Index	26-Apr-18	10-Jul-20	Rs. 1,00,000	122.48
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	110.48
C1E801A04	INE241O07FD3	CNX Nifty Index	7-May-18	20-Sep-21	Rs. 1,00,000	110.48
D0A801A09	INE241O07FD3	CNX Nifty Index	18-Apr-18	10-Jul-20	Rs. 1,00,000	122.48
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	110.48
D0A801A11	INE241O07EY2	CNX Nifty Index	15-May-18	10-Jul-20	Rs. 1,00,000	122.48
D0A801A12	INE241O07EY2	CNX Nifty Index	16-May-18	10-Jul-20	Rs. 1,00,000	122.48
D0A801A14	INE241O07EY2	CNX Nifty Index	8-Jun-18	10-Jul-20	Rs. 1,00,000	122.48
C1E801A07	INE241O07FD3	CNX Nifty Index	25-Jun-18	20-Sep-21	Rs. 1,00,000	110.48
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	122.48
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	110.48
C1E801A06	INE241O07FD3	CNX Nifty Index	18-May-18	20-Sep-21	Rs. 1,00,000	110.48

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D0A801A13	INE241O07EY2	CNX Nifty Index	30-May-18	10-Jul-20	Rs. 1,00,000	122.48
C1E801A10	INE241O07FD3	CNX Nifty Index	24-Jul-18	20-Sep-21	Rs. 1,00,000	110.48
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	122.48
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	122.48
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	122.48
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	122.48
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	122.48
D0A801A-08	INE241O07EY2	CNX Nifty Index	16-Apr-18	10-Jul-20	Rs. 1,00,000	122.48

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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	122.48
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	122.48
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	110.48
D0A801A30	INE241O07EY2	CNX Nifty Index	03-Dec-18	10-Jul-20	Rs. 1,00,000	122.48
D0A801A31	INE241O07EY2	CNX Nifty Index	10-Dec-18	10-Jul-20	Rs. 1,00,000	122.48
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	122.48
L1A801A	INE241O07FW3	CNX Nifty Index	21-Dec-18	24-Jun-22	Rs. 1,00,000	102.28
L1A801A02	INE241O07FW3	CNX Nifty Index	24-Dec-18	24-Jun-22	Rs. 1,00,000	102.28
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	102.28
L1A801A04	INE241O07FW3	CNX Nifty Index	31-Dec-18	24-Jun-22	Rs. 1,00,000	102.28
L1A801A05	INE241O07FW3	CNX Nifty Index	01-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A08	INE241O07FW3	CNX Nifty Index	08-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
D0A801A37	INE241O07EY2	CNX Nifty Index	11-Jan-19	10-Jul-20	Rs. 1,00,000	122.48
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	102.28
L1A801A10	INE241O07FW3	CNX Nifty Index	11-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A11	INE241O07FW3	CNX Nifty Index	14-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A09	INE241O07FW3	CNX Nifty Index	15-Jan-19	24-Jun-22	Rs. 1,00,000	102.28

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
L1A801A12	INE241O07FW3	CNX Nifty Index	18-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
D0A801A38	INE241O07EY2	CNX Nifty Index	15-Jan-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A39	INE241O07EY2	CNX Nifty Index	18-Jan-19	10-Jul-20	Rs. 1,00,000	122.48
L1A801A14	INE241O07FW3	CNX Nifty Index	23-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A15	INE241O07FW3	CNX Nifty Index	25-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A13	INE241O07FW3	CNX Nifty Index	29-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A16	INE241O07FW3	CNX Nifty Index	30-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
L1A801A17	INE241O07FW3	CNX Nifty Index	31-Jan-19	24-Jun-22	Rs. 1,00,000	102.28
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	102.28
L1A801A20	INE241O07FW3	CNX Nifty Index	06-Feb-19	24-Jun-22	Rs. 1,00,000	102.28
D0A801A41	INE241O07EY2	CNX Nifty Index	01-Feb-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A42	INE241O07EY2	CNX Nifty Index	06-Feb-19	10-Jul-20	Rs. 1,00,000	122.48
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	102.28
D0A801A44	INE241O07EY2	CNX Nifty Index	08-Feb-19	10-Jul-20	Rs. 1,00,000	122.48
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	102.28
L1A801A25	INE241O07FW3	CNX Nifty Index	01-Mar-19	24-Jun-22	Rs. 1,00,000	102.28
D0A801A45	INE241O07EY2	CNX Nifty Index	21-Feb-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A46	INE241O07EY2	CNX Nifty Index	26-Feb-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A47	INE241O07EY2	CNX Nifty Index	01-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
L1A801A24	INE241O07FW3	CNX Nifty Index	25-Feb-19	24-Jun-22	Rs. 1,00,000	102.28
J9J802A11	INE241O07FU7	CNX Nifty Index	22-Feb-19	31-Mar-20	Rs. 1,00,000	Matured
D0A801A48	INE241O07EY2	CNX Nifty Index	08-Mar-19	10-Jul-20	Rs. 1,00,000	122.48

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 06 th July 2020
D0A801A51	INE241O07EY2	CNX Nifty Index	14-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A52	INE241O07EY2	CNX Nifty Index	18-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A53	INE241O07EY2	CNX Nifty Index	20-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A54	INE241O07EY2	CNX Nifty Index	22-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A57	INE241O07EY2	CNX Nifty Index	26-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A56	INE241O07EY2	CNX Nifty Index	27-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A58	INE241O07EY2	CNX Nifty Index	29-Mar-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A59	INE241O07EY2	CNX Nifty Index	02-May-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A60	INE241O07EY2	CNX Nifty Index	15-May-19	10-Jul-20	Rs. 1,00,000	122.48
D0A801A61	INE241O07EY2	CNX Nifty Index	14-Jun-19	10-Jul-20	Rs. 1,00,000	122.48

*Issue Date is Deemed Date of Allotment

**Actual maturity could be earlier than the date mentioned in the table above, as it is an auto callable structure

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