

# Market Linked Debenture Valuation

*Issuer: L&T Finance Limited*

## 1. Security Details:

Valuations as on 30 Jun 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691107EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	114.47	114.36	CARE PP-MLD AAA
2	INE691107EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	114.47	114.36	CARE PP-MLD AAA

*\*Autocall Structure; actual maturity could be earlier than mentioned in the table*

## 2. Security Historical Prices:

### Valuations as on 23 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	114.36	114.25	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	114.36	114.25	CARE PP-MLD AAA

### Valuations as on 16 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	114.25	114.14	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	114.25	114.14	CARE PP-MLD AAA

### Valuations as on 09 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	114.14	114.02	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	114.14	114.02	CARE PP-MLD AAA

### Valuations as on 02 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	114.02	113.92	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	114.02	113.92	CARE PP-MLD AAA

### Valuations as on 26 May 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.92	113.81	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.92	113.81	CARE PP-MLD AAA

## Valuations as on 19 May 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.81	113.68	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.81	113.68	CARE PP-MLD AAA

## Valuations as on 12 May 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.68	113.56	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.68	113.56	CARE PP-MLD AAA

## Valuations as on 05 May 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.56	113.62	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.56	113.62	CARE PP-MLD AAA

## Valuations as on 28 Apr 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.62	113.55	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.62	113.55	CARE PP-MLD AAA

## Valuations as on 21 Apr 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.55	113.44	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.55	113.44	CARE PP-MLD AAA

## Valuations as on 13 Apr 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.44	113.42	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.44	113.42	CARE PP-MLD AAA

## Valuations as on 07 Apr 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.42	113.23	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.42	113.23	CARE PP-MLD AAA

## Valuations as on 31 Mar 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.23	113.06	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.23	113.06	CARE PP-MLD AAA

## Valuations as on 24 Mar 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	113.06	112.94	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	113.06	112.94	CARE PP-MLD AAA

## Valuations as on 17 Mar 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.94	112.77	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.94	112.77	CARE PP-MLD AAA

## Valuations as on 10 Mar 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.77	112.69	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.77	112.69	CARE PP-MLD AAA

## Valuations as on 03 Mar 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.69	112.66	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.69	112.66	CARE PP-MLD AAA

## Valuations as on 24 Feb 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.66	112.58	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.66	112.58	CARE PP-MLD AAA

## Valuations as on 17 Feb 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.58	112.45	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.58	112.45	CARE PP-MLD AAA

## Valuations as on 10 Feb 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.45	112.29	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.45	112.29	CARE PP-MLD AAA

## Valuations as on 03 Feb 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.29	112.33	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.29	112.33	CARE PP-MLD AAA

## Valuations as on 27 Jan 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.33	112.17	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.33	112.17	CARE PP-MLD AAA

## Valuations as on 20 Jan 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.17	112.14	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.17	112.14	CARE PP-MLD AAA

## Valuations as on 13 Jan 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	112.14	111.99	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	112.14	111.99	CARE PP-MLD AAA

## Valuations as on 06 Jan 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.99	111.80	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.99	111.80	CARE PP-MLD AAA

## Valuations as on 30 Dec 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.80	111.65	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.80	111.65	CARE PP-MLD AAA

## Valuations as on 23 Dec 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.65	111.63	CARE PP-MLD AAA
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.65	111.63	CARE PP-MLD AAA

## Valuations as on 16 Dec 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.63	111.53	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.63	111.53	

## Valuations as on 09 Dec 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.53	111.35	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.53	111.35	

## Valuations as on 02 Dec 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.35	111.14	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.35	111.14	

## Valuations as on 25 Nov 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.14	111.08	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.14	111.08	

## Valuations as on 18 Nov 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.08	110.99	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.08	110.99	

## Valuations as on 11 Nov 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.99	111.03	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.99	111.03	

## Valuations as on 03 Nov 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.03	111.11	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.03	111.11	

## Valuations as on 28 Oct 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.11	111.12	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.11	111.12	

## Valuations as on 21 Oct 2021



S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.12	111.01	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.12	111.01	

## Valuations as on 14 Oct 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	111.01	110.96	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	111.01	110.96	

## Valuations as on 07 Oct 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.96	110.86	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.96	110.86	

## Valuations as on 30 Sep 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.86	110.79	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.86	110.79	

## Valuations as on 23 Sep 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.79	110.71	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.79	110.71	

## Valuations as on 16 Sep 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.71	110.66	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.71	110.66	

## Valuations as on 09 Sep 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.66	110.57	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.66	110.57	

## Valuations as on 02 Sep 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.57	110.45	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.57	110.45	

## Valuations as on 26 Aug 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.45	110.27	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.45	110.27	

## Valuations as on 18 Aug 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.27	110.14	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.27	110.14	

## Valuations as on 12 Aug 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.14	110.03	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.14	110.03	

## Valuations as on 05 Aug 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	110.03	109.88	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	110.03	109.88	

## Valuations as on 29 Jul 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	109.88	109.89	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	109.88	109.89	

## Valuations as on 22 Jul 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	109.89	109.71	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	109.89	109.71	

## Valuations as on 15 Jul 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	109.71	109.36	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	109.71	109.36	

## Valuations as on 08 Jul 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	109.36	109.07	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	109.36	109.07	

## Valuations as on 01 Jul 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	109.07	108.87	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	109.07	108.87	

## Valuations as on 24 Jun 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.87	108.91	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.87	108.91	

## Valuations as on 17 Jun 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.91	109.06	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.91	109.06	

## Valuations as on 10 Jun 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	109.06	108.61	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	109.06	108.61	

## Valuations as on 03 Jun 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.61	108.51	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.61	108.51	

## Valuations as on 27 May 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.51	108.77	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.51	108.77	

## Valuations as on 20 May 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.77	108.26	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.77	108.26	

## Valuations as on 12 May 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.26	108.55	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.26	108.55	

## Valuations as on 06 May 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.55	108.22	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.55	108.22	

## Valuations as on 29 Apr 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.22	108.21	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.22	108.21	

## Valuations as on 22 Apr 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.21	108.05	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.21	108.05	

## Valuations as on 15 Apr 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	108.05	107.38	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	108.05	107.38	

## Valuations as on 08 Apr 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	107.38	107.46	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	107.38	107.46	

## Valuations as on 01 Apr 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	107.46	107.23	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	107.46	107.23	

## Valuations as on 31 Mar 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	107.45	107.23	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	107.45	107.23	

## Valuations as on 25 Mar 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	107.23	106.41	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	107.23	106.41	

## Valuations as on 18 Mar 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	106.41	106.47	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	106.41	106.47	

## Valuations as on 10 Mar 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	106.47	106.24	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	106.47	106.24	

## Valuations as on 04 Mar 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	106.24	105.56	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	106.24	105.56	

## Valuations as on 25 Feb 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.56	105.65	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.56	105.65	

## Valuations as on 18 Feb 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.65	105.32	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.65	105.32	

## Valuations as on 11 Feb 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.32	105.34	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.32	105.34	

## Valuations as on 04 Feb 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.34	105.74	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.34	105.74	

## Valuations as on 28 Jan 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.74	105.63	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.74	105.63	

## Valuations as on 21 Jan 2021



S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.63	105.50	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.63	105.50	

## Valuations as on 14 Jan 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.50	105.61	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.50	105.61	

## Valuations as on 07 Jan 2021

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.61	105.38	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.61	105.38	

## Valuations as on 31 Dec 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.38	105.25	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.38	105.25	

## Valuations as on 24 Dec 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.25	105.22	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.25	105.22	

## Valuations as on 17 Dec 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.22	105.10	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.22	105.10	

## Valuations as on 10 Dec 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	105.10	104.76	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	105.10	104.76	

## Valuations as on 03 Dec 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	104.76	104.80	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	104.76	104.80	

## Valuations as on 26 Nov 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	104.80	104.68	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	104.80	104.68	

## Valuations as on 19 Nov 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	104.68	104.42	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	104.68	104.42	

## Valuations as on 12 Nov 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	104.42	104.63	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	104.42	104.63	

## Valuations as on 05 Nov 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	104.63	103.90	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	104.63	103.90	

## Valuations as on 29 Oct 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	103.90	103.45	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	103.90	103.45	

## Valuations as on 22 Oct 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	103.45	103.74	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	103.45	103.74	

## Valuations as on 15 Oct 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	103.74	103.29	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	103.74	103.29	

## Valuations as on 08 Oct 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	103.29	102.83	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	103.29	102.83	

## Valuations as on 24 Sep 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	101.76	101.25	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	101.76	101.25	

## Valuations as on 17 Sep 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	101.25	100.95	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	101.25	100.95	

## Valuations as on 10 Sep 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	100.95	100.94	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	100.95	100.94	

## Valuations as on 03 Sep 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	100.94	100.54	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	100.94	100.54	

## Valuations as on 27 Aug 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	100.54	101.20	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	100.54	101.20	

## Valuations as on 20 Aug 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	101.20	101.33	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	101.20	101.33	

## Valuations as on 13 Aug 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	101.33	100.77	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	101.33		

## Valuations as on 06 Aug 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	04-Aug-20	01-Jul-22	1000000	100.77	99.90	
2	INE691I07EP8	L&T Finance Limited	SERIES H	G-sec	07-Aug-20	01-Jul-22	1000000	99.87		

## Valuations as on 03 Aug 2020

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE691I07EP8	L&T Finance Limited	SERIES G	G-sec	01-Jul-20	01-Jul-22	1000000	99.90		

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