

Market Linked Debenture Valuation

Issuer: Shriram Transport Finance Company Limited

1. Security Details:

Valuations as on 29 Dec 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	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	115.35	115.26	CRISIL PP-MLD AA+r
2	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	112.84	112.66	CRISIL PP-MLD AA+r
3	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	108.61	108.54	CRISIL PP-MLD AA+r/Stable
4	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	102.68	102.60	CRISIL PP-MLD AA+r/Stable
5	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	101.79	101.69	CRISIL PP-MLD AA+r/Stable
6	INE721A07RF3	Shriram Transport Finance Company Limited	INE721A07RF3	6.54 G-Sec 2032	18-Nov-22	18-Nov-25	1000000	100.47	100.43	CRISIL PP-MLD AA+r/Stable
7	INE721A07RG1	Shriram Transport Finance Company Limited	INE721A07RG1	6.54 G-Sec 2032	23-Nov-22	23-Feb-26	1000000	100.37	100.32	CRISIL PP-MLD AA+r/Stable

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

2. Security Historical Prices:

Valuations as on 22 Dec 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	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	115.26	115.10	CRISIL PP-MLD AA+r
2	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	112.66	112.53	CRISIL PP-MLD AA+r
3	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	108.54	108.43	CRISIL PP-MLD AA+r/Stable
4	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	102.60	102.49	CRISIL PP-MLD AA+r/Stable
5	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	101.69	101.59	CRISIL PP-MLD AA+r/Stable
6	INE721A07RF3	Shriram Transport Finance Company Limited	INE721A07RF3	6.54 G-Sec 2032	18-Nov-22	18-Nov-25	1000000	100.43	100.44	CRISIL PP-MLD AA+r/Stable
7	INE721A07RG1	Shriram Transport Finance Company Limited	INE721A07RG1	6.54 G-Sec 2032	23-Nov-22	23-Feb-26	1000000	100.32	100.33	CRISIL PP-MLD AA+r/Stable

Valuations as on 15 Dec 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	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	115.10	114.90	CRISIL PP-MLD AA+r
2	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	112.53	112.20	CRISIL PP-MLD AA+r
3	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	108.43	107.88	CRISIL PP-MLD AA+r/Stable
4	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	102.49	102.02	CRISIL PP-MLD AA+r/Stable
5	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	101.59	101.08	CRISIL PP-MLD AA+r/Stable
6	INE721A07RF3	Shriram Transport Finance Company Limited	INE721A07RF3	6.54 G-Sec 2032	18-Nov-22	18-Nov-25	1000000	100.44	99.83	CRISIL PP-MLD AA+r/Stable
7	INE721A07RG1	Shriram Transport Finance Company Limited	INE721A07RG1	6.54 G-Sec 2032	23-Nov-22	23-Feb-26	1000000	100.33	99.72	CRISIL PP-MLD AA+r/Stable

Valuations as on 08 Dec 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	117.54	117.40	IND PP-MLD AAA(CE) (emr)
2	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	114.90	114.75	CRISIL PP-MLD AA+r
3	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	112.20	112.03	CRISIL PP-MLD AA+r
4	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.88	107.83	CRISIL PP-MLD AA+r/Stable
5	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	102.02	101.95	CRISIL PP-MLD AA+r/Stable
6	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	101.08	101.02	CRISIL PP-MLD AA+r/Stable
7	INE721A07RF3	Shriram Transport Finance Company Limited	INE721A07RF3	6.54 G-Sec 2032	18-Nov-22	18-Nov-25	1000000	99.83		CRISIL PP-MLD AA+r/Stable
8	INE721A07RG1	Shriram Transport Finance Company Limited	INE721A07RG1	6.54 G-Sec 2032	23-Nov-22	23-Feb-26	1000000	99.72		CRISIL PP-MLD AA+r/Stable

Valuations as on 01 Dec 2022										
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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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	117.40	117.25	IND PP-MLD AAA(CE) (emr)
2	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.79	118.64	CRISIL PP-MLD AA+r
3	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	114.75	114.58	CRISIL PP-MLD AA+r
4	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	112.03	111.86	CRISIL PP-MLD AA+r
5	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.83	107.66	CRISIL PP-MLD AA+r/Stable
6	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.95	101.80	CRISIL PP-MLD AA+r/Stable
7	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	101.02	100.87	CRISIL PP-MLD AA+r/Stable

Valuations as on 24 Nov 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	117.25	117.10	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.81	118.67	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.64	118.50	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	114.58	114.40	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.86	111.70	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.66	107.52	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.80	101.66	CRISIL PP-MLD AA+r/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.87	100.73	CRISIL PP-MLD AA+r/Stable

Valuations as on 17 Nov 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	117.10	116.95	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.67	118.53	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.50	118.34	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	114.40	114.22	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.70	111.48	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.52	107.26	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.66	101.42	CRISIL PP-MLD AA+r/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.73	100.49	CRISIL PP-MLD AA+r/Stable

Valuations as on 10 Nov 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.95	116.80	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.53	118.38	CRISIL PP-MLD AA+r

3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.34	118.20	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	114.22	114.04	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.48	111.28	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.26	107.04	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.42	101.22	CRISIL PP-MLD AA+r/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.49	100.25	CRISIL PP-MLD AA+r/Stable

Valuations as on 03 Nov 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.80	116.61	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.38	118.20	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.20	118.01	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	114.04	113.86	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.28	111.49	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.04	107.31	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.22	101.43	CRISIL PP-MLD AA+r/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.25	100.51	CRISIL PP-MLD AA+r/Stable

Valuations as on 31 Oct 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.70	116.61	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.30	118.20	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.10	118.01	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.97	113.86	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.49	111.49	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.32	107.31	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.45	101.43	CRISIL PP-MLD AA+r/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.52	100.51	CRISIL PP-MLD AA+r/Stable

Valuations as on 27 Oct 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.61	116.49	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.20	118.07	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	118.01	117.88	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.86	113.64	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.49	111.20	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.31	106.98	CRISIL PP-MLD AA+r/Stable

7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.43	101.13	CRISIL PP-MLD AA+/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.51	100.21	CRISIL PP-MLD AA+/Stable

Valuations as on 20 Oct 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.49	116.37	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	118.07	117.93	CRISIL PP-MLD AA+
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.88	117.76	CRISIL PP-MLD AA+
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.64	113.53	CRISIL PP-MLD AA+
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.20	110.97	CRISIL PP-MLD AA+
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.98	106.81	CRISIL PP-MLD AA+/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.13	100.98	CRISIL PP-MLD AA+/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.21	100.04	CRISIL PP-MLD AA+/Stable

Valuations as on 13 Oct 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.37	116.29	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.93	117.84	CRISIL PP-MLD AA+
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.76	117.67	CRISIL PP-MLD AA+
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.53	113.66	CRISIL PP-MLD AA+
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.97	111.24	CRISIL PP-MLD AA+
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.81	106.97	CRISIL PP-MLD AA+/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	100.98	101.09	CRISIL PP-MLD AA+/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.04	100.13	CRISIL PP-MLD AA+/Stable

Valuations as on 06 Oct 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.29	116.07	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.84	117.64	CRISIL PP-MLD AA+
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.67	117.45	CRISIL PP-MLD AA+
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.66	113.45	CRISIL PP-MLD AA+
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.24	111.08	CRISIL PP-MLD AA+
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.97	106.75	CRISIL PP-MLD AA+/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.09	100.89	CRISIL PP-MLD AA+/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	100.13	99.98	CRISIL PP-MLD AA+/Stable

Valuations as on 29 Sep 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.07	116.08	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.64	117.61	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.45	117.45	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.45	113.61	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.08	111.65	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.75	107.79	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	100.89	101.75	CRISIL PP-MLD AA+r/Stable
8	INE721A07RB2	Shriram Transport Finance Company Limited	INE721A07RB2	6.54 G-Sec 2032	02-Sep-22	01-Oct-24	1000000	99.98		CRISIL PP-MLD AA+r/Stable

Valuations as on 22 Sep 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.08	116.00	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.61	117.53	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.45	117.37	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.61	113.58	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.65	111.73	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.79	108.20	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.75	102.08	CRISIL PP-MLD AA+r/Stable

Valuations as on 15 Sep 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	116.00	115.95	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.53	117.46	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.37	117.31	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.58	113.63	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.73	111.94	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	108.20	108.14	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	102.08	102.01	CRISIL PP-MLD AA+r/Stable

Valuations as on 08 Sep 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.95	115.77	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.46	117.29	CRISIL PP-MLD AA+r

3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.31	117.13	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.63	113.54	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.94	111.76	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	108.14	107.82	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	102.01	101.73	CRISIL PP-MLD AA+r/Stable

Valuations as on 01 Sep 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.77	115.67	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.29	117.19	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.13	117.03	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.54	113.38	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.76	111.67	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.82	107.70	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.73	101.62	CRISIL PP-MLD AA+r/Stable

Valuations as on 25 Aug 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.67	115.53	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.19	117.05	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	117.03	116.89	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.38	113.15	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.67	111.44	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.70	107.77	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.62	101.66	CRISIL PP-MLD AA+r/Stable

Valuations as on 18 Aug 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.53	115.42	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	117.05	116.92	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.89	116.77	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	113.15	112.79	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	111.44	110.87	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	107.77	106.69	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	101.66	100.73	CRISIL PP-MLD AA+r/Stable

Valuations as on 11 Aug 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.42	115.28	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.92	116.79	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.77	116.63	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	112.79	112.49	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.87	110.45	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.69	106.67	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	100.73	100.70	CRISIL PP-MLD AA+r/Stable

Valuations as on 04 Aug 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.28	115.12	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.79	116.65	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.63	116.48	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	112.49	112.68	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.45	110.70	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.67	106.52	CRISIL PP-MLD AA+r/Stable
7	INE721A07QZ3	Shriram Transport Finance Company Limited	INE721A07QZ3	5.79 G-Sec 2030	11-Jul-22	11-Jul-24	1000000	100.70		CRISIL PP-MLD AA+r/Stable

Valuations as on 28 Jul 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.12	115.06	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.65	116.58	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.48	116.41	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	112.68	112.58	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.70	110.49	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.52	106.10	CRISIL PP-MLD AA+r/Stable

Valuations as on 21 Jul 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	115.06	114.96	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.58	116.47	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.41	116.31	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	112.58	112.37	CRISIL PP-MLD AA+r

5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.49	110.26	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.10	106.02	CRISIL PP-MLD AA+r/Stable

Valuations as on 14 Jul 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.96	114.77	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.47	116.27	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.31	116.12	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	112.37	112.01	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.26	109.93	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.02	105.36	CRISIL PP-MLD AA+r/Stable

Valuations as on 07 Jul 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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.77	114.59	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.27	116.11	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	116.12	115.94	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	112.01	111.74	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.93	109.64	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.36	104.94	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.59	114.40	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	116.11	115.92	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.94	115.75	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.74	111.60	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.64	109.64	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.94	104.72	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.40	114.34	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.92	115.86	CRISIL PP-MLD AA+r

3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.75	115.69	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.60	111.45	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.64	109.42	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.72	104.23	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.34	114.24	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.86	115.76	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.69	115.59	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.45	111.49	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.42	109.56	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.23	104.45	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.24	114.13	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.76	115.62	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.59	115.48	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.49	111.33	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.56	109.40	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.45	104.53	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.13	114.11	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.62	115.59	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.48	115.45	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.33	110.86	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.40	108.54	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.53	104.15	CRISIL PP-MLD AA+r/Stable

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
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1	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.11	113.90	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.59	115.38	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.45	115.24	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.86	111.50	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.54	109.89	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.15	105.28	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.90	113.81	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.38	115.28	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.24	115.14	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.50	110.58	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.89	108.60	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.28	104.86	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.81	113.97	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.28	115.43	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.14	115.30	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.58	110.73	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.60	108.69	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.86	104.64	CRISIL PP-MLD AA+r/Stable

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	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.97	114.33	IND PP-MLD AAA(CE) (emr)
2	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.43	115.76	CRISIL PP-MLD AA+r
3	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.30	115.65	CRISIL PP-MLD AA+r
4	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.73	111.55	CRISIL PP-MLD AA+r
5	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.69	109.63	CRISIL PP-MLD AA+r
6	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.64	106.14	CRISIL PP-MLD AA+r/Stable

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	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.88	114.79	CRISIL PP-MLD AA+r
2	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.33	114.04	IND PP-MLD AAA(CE) (emr)
3	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.76	115.48	CRISIL PP-MLD AA+r
4	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.65	115.36	CRISIL PP-MLD AA+r
5	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.55	111.46	CRISIL PP-MLD AA+r
6	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.63	109.37	CRISIL PP-MLD AA+r
7	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.14	105.81	CRISIL PP-MLD AA+r/Stable

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	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.79	114.69	CRISIL PP-MLD AA+r
2	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	114.04	113.88	IND PP-MLD AAA(CE) (emr)
3	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.48	115.32	CRISIL PP-MLD AA+r
4	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.36	115.20	CRISIL PP-MLD AA+r
5	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.46	111.22	CRISIL PP-MLD AA+r
6	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.37	109.13	CRISIL PP-MLD AA+r
7	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.81	104.81	CRISIL PP-MLD AA+r/Stable

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	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.69	114.58	CRISIL PP-MLD AA+r
2	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.88	113.48	IND PP-MLD AAA(CE) (emr)
3	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	115.32	114.94	CRISIL PP-MLD AA+r
4	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	115.20	114.81	CRISIL PP-MLD AA+r
5	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.22	111.32	CRISIL PP-MLD AA+r
6	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.13	109.76	CRISIL PP-MLD AA+r
7	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.81	105.83	CRISIL PP-MLD AA+r/Stable

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	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.58	114.50	CRISIL PP-MLD AA+r
2	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.48	113.53	IND PP-MLD AAA(CE) (emr)
3	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.94	114.98	CRISIL PP-MLD AA+r
4	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.81	114.86	CRISIL PP-MLD AA+r

5	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.32	111.46	CRISIL PP-MLD AA+r
6	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.76	110.26	CRISIL PP-MLD AA+r
7	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.83	105.90	CRISIL PP-MLD AA+r/Stable

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	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.50	114.41	CRISIL PP-MLD AA+r
2	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.53	113.45	IND PP-MLD AAA(CE) (emr)
3	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.98	114.89	CRISIL PP-MLD AA+r
4	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.86	114.77	CRISIL PP-MLD AA+r
5	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	111.46	110.86	CRISIL PP-MLD AA+r
6	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	110.26	109.36	CRISIL PP-MLD AA+r
7	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.90	105.74	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.92	114.83	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.41	114.32	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.45	113.28	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.89	114.72	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.77	114.60	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.86	110.43	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.36	108.78	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.74	105.68	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.83	114.74	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.32	114.21	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.28	113.17	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.72	114.61	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.60	114.48	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.43	110.78	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.78	109.26	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.68	105.65	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.74	114.65	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.21	114.13	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.17	113.06	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.61	114.50	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.48	114.37	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.78	110.33	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.26	108.58	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.65	105.37	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.65	114.58	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	114.13	113.99	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	113.06	112.81	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.50	114.26	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.37	114.13	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.33	110.87	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.58	109.32	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.37	106.33	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.58	114.49	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.99	113.89	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	112.81	112.81	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.26	114.26	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.13	114.13	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.87	110.69	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.32	109.37	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.33	106.30	CRISIL PP-MLD AA+r/Stable

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
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1	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.49	114.39	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.89	113.77	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	112.81	112.59	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.26	114.03	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	114.13	113.90	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.69	110.43	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	109.37	108.95	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	106.30	105.54	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.39	114.29	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.77	113.62	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	112.59	112.36	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	114.03	113.85	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	113.90	113.67	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	110.43	109.77	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.95	108.02	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	105.54	103.73	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.29	114.21	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.62	113.49	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	112.36	112.20	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	113.85	113.65	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	113.67	113.51	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	109.77	109.83	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.02	108.20	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	103.73	104.03	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.21	114.13	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.49	113.42	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	112.20	112.11	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	113.65	113.56	CRISIL PP-MLD AA+r

5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	113.51	113.42	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	109.83	109.76	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.20	108.15	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	104.03	103.84	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.13	114.09	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.42	113.19	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	112.11	111.86	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	113.56	113.31	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	113.42	113.17	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	109.76	109.47	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	108.15	107.79	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	103.84	103.57	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	114.09	113.77	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.19	113.02	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	111.86	111.37	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	113.31	112.83	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	113.17	112.68	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	109.47	108.88	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	107.79	107.19	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	103.57	103.57	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	113.77	113.60	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	113.02	112.87	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	111.37	111.27	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	112.83	112.73	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	112.68	112.59	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	108.88	108.82	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	107.19	107.15	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	103.57	103.83	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	113.60	113.45	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	112.87	112.71	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	111.27	111.10	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	112.73	112.56	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	112.59	112.41	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	108.82	108.75	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	107.15	107.11	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	103.83	103.97	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	113.45	113.18	CRISIL PP-MLD AA+r
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	112.71	112.36	CRISIL PP-MLD AA+r
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	111.10	110.54	IND PP-MLD AAA(CE) (emr)
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	112.56	112.00	CRISIL PP-MLD AA+r
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	112.41	111.85	CRISIL PP-MLD AA+r
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	108.75	108.03	CRISIL PP-MLD AA+r
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	107.11	106.06	CRISIL PP-MLD AA+r
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	103.97	101.44	CRISIL PP-MLD AA+r/Stable

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	113.18	113.13	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	112.36	112.33	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	110.54	110.47	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	112.00	111.94	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	111.85	111.79	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	108.03	108.13	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	106.06	106.34	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	101.44	100.65	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	113.13	112.98	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	112.33	112.15	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	110.47	110.27	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	111.94	111.73	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	111.79	111.58	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	108.13	107.90	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	106.34	106.07	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	100.65	100.67	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	112.98	112.86	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	112.15	112.00	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	110.27	110.14	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	111.73	111.60	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	111.58	111.45	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	107.90	107.76	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	106.07	106.04	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	100.67	100.47	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	112.86	112.80	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	112.00	111.99	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	110.14	110.11	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	111.60	111.68	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	111.45	111.42	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	107.76	107.75	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	106.04	105.92	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	100.47	100.67	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	112.80	112.55	

2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	111.99	111.70	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	110.11	109.61	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	111.68	111.07	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	111.42	110.91	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	107.75	107.22	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	105.92	105.29	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	100.67	100.72	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	112.55	112.29	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	111.70	111.47	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	109.61	109.45	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	111.07	110.91	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	110.91	110.75	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	107.22	107.06	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	105.29	105.03	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	100.72	100.88	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	112.29	111.96	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	111.47	111.06	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	109.45	108.81	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	110.91	110.28	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	110.75	110.11	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	107.06	106.11	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	105.03	103.89	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	100.88	101.06	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.96	111.93	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	111.06	111.03	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.81	108.78	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	110.28	110.25	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	110.11	110.08	

6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	106.11	106.03	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	103.89	103.74	
8	INE721A07QL3	Shriram Transport Finance Company Limited	Y04	6.10 G-Sec 2031	30-Sep-21	30-Sep-24	1000000	101.06		

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.93	111.88	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	111.03	110.93	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.78	108.78	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	110.25	110.24	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	110.08	110.08	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	106.03	106.15	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	103.74	103.93	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.88	111.56	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	110.93	110.57	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.78	108.21	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	110.24	109.68	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	110.08	109.51	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	106.15	105.63	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	103.93	103.40	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.56	111.42	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	110.57	110.53	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.21	108.28	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	109.68	109.74	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	109.51	109.58	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	105.63	105.24	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	103.40	102.93	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.42	111.36	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	110.53	110.42	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.28	108.23	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	109.74	109.69	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	109.58	109.53	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	105.24	105.17	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.93	103.19	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.36	111.19	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	110.42	110.26	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.23	108.00	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	109.69	109.46	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	109.53	109.30	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	105.17	105.26	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	103.19	102.84	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.19	111.06	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	110.26	110.14	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	108.00	107.86	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	109.46	109.32	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	109.30	109.16	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	105.26	105.27	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.84	102.90	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	111.06	110.90	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	110.14	109.98	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	107.86	107.67	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	109.32	109.13	

5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	109.16	108.96	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	105.27	105.16	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.90	102.67	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.90	110.75	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.98	109.80	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	107.67	107.40	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	109.13	108.86	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.96	108.69	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	105.16	104.83	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.67	102.31	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.75	110.43	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.80	109.51	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	107.40	106.92	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.86	108.38	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.69	108.21	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.83	104.20	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.31	101.91	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.43	110.32	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.51	109.40	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.92	106.98	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.38	108.43	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.21	108.26	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.20	104.44	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	101.91	102.19	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.32	110.32	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.40	109.41	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.98	107.04	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.43	108.50	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.26	108.33	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.44	104.36	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.19	102.02	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.32	110.21	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.41	109.20	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	107.04	106.90	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.50	108.35	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.33	108.19	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.36	104.23	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.02	101.81	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.21	110.16	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.20	109.22	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.90	106.97	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.35	108.41	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.19	108.25	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.23	104.36	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	101.81	102.11	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.16	109.98	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.22	109.01	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.97	106.62	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.41	108.06	

5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	108.25	107.90	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.36	103.91	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	102.11	101.90	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.98	109.77	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	109.01	108.90	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.62	106.47	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.06	107.92	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.90	107.75	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.91	103.64	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	101.90	101.49	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.77	109.60	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.90	108.68	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.47	106.19	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.92	107.63	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.75	107.47	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.64	103.41	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	101.49	101.01	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.60	109.35	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.68	108.46	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.19	105.84	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.63	107.29	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.47	107.12	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.41	103.07	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	101.01	100.61	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.35	109.17	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.46	108.22	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	105.84	105.61	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.29	107.05	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.12	106.89	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.07	102.94	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	100.61	100.49	

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	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.17	108.99	
2	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.22	108.11	
3	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	105.61	105.59	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.05	107.04	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	106.89	106.87	
6	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	102.94	102.85	
7	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	100.49	100.70	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	119.11	119.11	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.99	108.79	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.11	107.91	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	105.59	105.06	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.04	106.50	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	106.87	106.33	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	102.85	102.46	
8	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	100.70	100.25	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	119.11	119.11	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.79	108.72	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	107.91	107.76	

4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	105.06	105.16	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	106.50	106.60	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	106.33	106.43	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	102.46	102.51	
8	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	100.25	100.19	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	119.11	119.00	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.72	109.10	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	107.76	108.29	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	105.16	106.12	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	106.60	107.54	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	106.43	107.39	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	102.51	103.70	
8	INE721A07QI9	Shriram Transport Finance Company Limited	Y03	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	100.19		

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	119.00	118.88	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.10	108.95	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.29	108.09	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.12	105.86	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.54	107.28	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.39	107.12	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.70	103.45	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.88	118.79	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.95	109.07	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.09	108.19	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	105.86	106.02	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.28	107.44	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.12	107.29	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.45	103.72	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.79	118.69	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	109.07	108.32	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	108.19	107.43	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	106.02	104.98	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	107.44	106.41	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	107.29	106.25	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	103.72	102.15	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.69	118.58	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.32	108.10	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	107.43	107.14	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	104.98	104.60	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	106.41	106.03	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	106.25	105.87	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	102.15	101.66	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.58	118.48	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.10	107.96	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	107.14	106.89	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	104.60	104.30	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	106.03	105.73	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	105.87	105.56	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	101.66	101.63	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.48	118.32	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	107.96	108.02	

3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.89	106.97	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	104.30	104.64	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	105.73	106.06	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	105.56	105.90	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	101.63	101.88	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.32	118.12	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	108.02	107.42	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.97	106.48	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	104.64	103.57	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	106.06	105.00	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	105.90	104.83	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	101.88	100.72	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.12	118.06	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	107.42	107.23	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.48	106.17	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	103.57	103.34	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	105.00	104.77	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	104.83	104.59	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	100.72	100.67	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	118.06	117.95	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	107.23	106.84	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.17	105.64	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	103.34	102.94	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	104.77	104.37	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	104.59	104.19	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	100.67	99.94	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	117.95	117.81	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	106.84	107.51	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	105.64	106.33	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	102.94	104.23	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	104.37	105.74	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	104.19	105.58	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	99.94		

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	117.81	117.72	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	107.51	107.53	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.33	106.41	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	104.23	104.11	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	105.74	105.78	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	105.58	105.63	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	100.16	100.07	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	117.72	117.69	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	107.53	107.40	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.41	106.15	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	104.11	103.98	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	105.78	105.65	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	105.63	105.49	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	100.07	100.02	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	117.69	117.44	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	107.40	106.84	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	106.15	105.91	

4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	103.98	103.53	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	105.65	104.93	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	105.49	104.77	
7	INE721A07QF5	Shriram Transport Finance Company Limited	Y02	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	100.02		

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	117.44	117.10	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	106.84	106.15	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	105.91	105.12	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	103.53	102.73	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	104.93	104.14	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	104.77	103.98	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	117.10	116.85	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	106.15	106.06	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	105.12	105.21	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	102.73	102.76	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	104.14	104.17	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	103.98	104.01	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	116.85	116.80	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	106.06	105.85	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	105.21	104.99	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	102.76	102.47	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	104.17	103.88	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	104.01	103.71	

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
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1	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	116.80	116.72	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	105.85	105.45	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	104.99	104.57	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	102.47	101.94	
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	103.88	103.35	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	103.71	103.18	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	116.72	116.43	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	105.45	105.42	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	104.57	104.42	
4	INE721A07QA6	Shriram Transport Finance Company Limited	AA	5.79 G-Sec 2030	11-Nov-20	09-Dec-22	1000000	101.94		
5	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	103.35	103.20	
6	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	103.18	103.03	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	116.43	116.25	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	105.42	105.58	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	104.42	104.62	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	103.20	103.62	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	103.03	103.45	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	116.25	115.87	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	105.58	104.42	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	104.62	103.39	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	103.62	101.87	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	103.45	101.69	

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
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1	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	115.87	115.72	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	104.42	104.32	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	103.39	103.34	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	101.87	101.94	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	101.69	101.77	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	115.72	115.57	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	104.32	104.23	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	103.34	103.25	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	101.94	101.88	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	101.77	101.70	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	115.57	115.48	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	104.23	103.75	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	103.25	102.75	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	101.88	101.42	
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	101.70	101.24	

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	115.48	115.38	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	103.75	103.53	
3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	102.75	102.50	
4	INE721A07QB4	Shriram Transport Finance Company Limited	I03	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	101.42		
5	INE721A07QC2	Shriram Transport Finance Company Limited	Y01	5.79 G-Sec 2030	02-Dec-20	02-Dec-22	1000000	101.24		

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	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	115.38	115.13	
2	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	103.53	103.27	

3	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	102.50	102.29	
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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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	113.87	113.71	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	115.13	114.54	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	103.27	103.22	
4	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	102.29	102.29	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	113.71	113.55	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	114.54	114.33	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	103.22	102.70	
4	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	102.29	101.66	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	113.55	113.39	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	114.33	114.12	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	102.70	101.63	
4	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	101.66	100.60	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	113.39	113.22	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	114.12	113.93	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	101.63	101.00	
4	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	100.60	99.88	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	113.22	113.02	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	113.93	113.41	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	101.00	101.20	
4	INE721A07PY8	Shriram Transport Finance Company Limited	I02	5.79 G-Sec 2030	20-Oct-20	03-May-22	1000000	99.88		

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	113.02	112.85	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	113.41	113.10	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	101.20	101.03	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	112.85	112.65	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	113.10	112.66	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	101.03	100.38	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	112.65	112.48	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	112.66	112.42	
3	INE721A07PX0	Shriram Transport Finance Company Limited	I01	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	100.38	99.60	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	112.05	111.52	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	110.98	110.04	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	111.52	111.30	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	110.04	109.91	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	111.30	110.86	
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	109.91	108.89	

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	INE721A07OW5	Shriram Transport Finance Company Limited	01_Option1	7.17 G-Sec 2028	29-May-19	27-Nov-20	1000000	110.86		
2	INE721A07OX3	Shriram Transport Finance Company Limited	01_Option2	7.17 G-Sec 2028	29-May-19	27-May-21	1000000	108.89		

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