

Market Linked Debenture Valuation

Issuer: The Bombay Burmah Trading Corporation Limited

1. Security Details:

Valuations as on 04 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.86 | 108.15 | IND PP-MLD AA (emr) |

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

2. Security Historical Prices:

Valuations as on 27 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 108.15 | 108.04 | IND PP-MLD AA (emr) |

Valuations as on 20 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 108.04 | 107.77 | IND PP-MLD AA (emr) |

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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.77 | 107.85 | IND PP-MLD AA (emr) |

Valuations as on 06 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.85 | 107.65 | IND PP-MLD AA (emr) |

Valuations as on 30 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.65 | 107.53 | IND PP-MLD AA (emr) |

Valuations as on 23 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.53 | 107.53 | IND PP-MLD AA (emr) |

Valuations as on 16 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.53 | 107.85 | IND PP-MLD AA (emr) |

Valuations as on 09 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.85 | 107.87 | IND PP-MLD AA (emr) |

Valuations as on 02 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.87 | 107.80 | IND PP-MLD AA (emr) |

Valuations as on 23 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.80 | 107.72 | IND PP-MLD AA (emr) |

Valuations as on 16 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 107.72 | 105.88 | IND PP-MLD AA (emr) |

Valuations as on 09 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 105.88 | 105.68 | IND PP-MLD AA (emr) |

Valuations as on 02 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 105.68 | 105.66 | IND PP-MLD AA (emr) |

Valuations as on 25 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 105.66 | 105.45 | IND PP-MLD AA (emr) |

Valuations as on 19 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 105.45 | 105.30 | IND PP-MLD AA (emr) |

Valuations as on 12 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 105.30 | 105.13 | IND PP-MLD AA (emr) |

Valuations as on 05 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 105.13 | 104.98 | IND PP-MLD AA (emr) |

Valuations as on 29 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.98 | 104.79 | IND PP-MLD AA (emr) |

Valuations as on 22 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.79 | 104.88 | IND PP-MLD AA (emr) |

Valuations as on 15 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.88 | 104.78 | |
|---|--------------|---|-----|-----------------|-----------|-----------|-------------|--------|--------|--|

Valuations as on 08 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.78 | 104.58 | |

Valuations as on 01 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.58 | 104.43 | |

Valuations as on 24 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.43 | 104.22 | |

Valuations as on 17 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.22 | 104.23 | |

Valuations as on 10 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 104.23 | 103.92 | |

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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.92 | 103.88 | |

Valuations as on 27 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.88 | 103.79 | |

Valuations as on 20 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.79 | 103.69 | |

Valuations as on 13 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.69 | 103.39 | |

Valuations as on 06 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.39 | 103.34 | |

Valuations as on 29 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.34 | 103.33 | |

Valuations as on 22 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.33 | 103.28 | |

Valuations as on 15 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.28 | 103.15 | |

Valuations as on 08 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.15 | 103.05 | |

Valuations as on 01 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 103.05 | 102.85 | |

Valuations as on 25 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 102.85 | 102.70 | |

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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 102.70 | 102.44 | |

Valuations as on 11 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 102.44 | 102.23 | |

Valuations as on 04 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 102.23 | 102.08 | |

Valuations as on 28 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 102.08 | 101.92 | |
|---|--------------|---|-----|-----------------|-----------|-----------|-------------|--------|--------|--|

Valuations as on 20 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 101.92 | 101.61 | |

Valuations as on 14 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 101.61 | 101.32 | |

Valuations as on 07 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 101.32 | 101.18 | |

Valuations as on 30 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 101.18 | 101.16 | |

Valuations as on 23 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 101.16 | 101.04 | |

Valuations as on 16 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 101.04 | 100.99 | |

Valuations as on 09 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.99 | 100.75 | |

Valuations as on 02 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.75 | 100.71 | |

Valuations as on 26 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.71 | 100.50 | |

Valuations as on 19 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.50 | 100.43 | |

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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.43 | 100.21 | |

Valuations as on 05 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.21 | 100.14 | |

Valuations as on 28 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 100.14 | 99.62 | |

Valuations as on 20 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 99.62 | 99.47 | |

Valuations as on 13 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 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-21 | 29-Mar-23 | Rs 1,00,000 | 99.47 | | |

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