

Market Linked Debenture Valuation

Issuer: Kotak Mahindra Investment Ltd

1. Security Details:

Valuations as on 03 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 | INE975F07HS8 | Kotak Mahindra Investment Ltd | INE975F07HS8 | 7.26 GS 2032 | 27-Sep-22 | 27-Aug-24 | Rs 10,00,000 | 100.07 | | PP-MLD AAAR |

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

2. Security Historical Prices:

Valuations as on 30 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 | INE975F07HS8 | Kotak Mahindra Investment Ltd | INE975F07HS8 | 7.26 GS 2032 | 27-Sep-22 | 27-Aug-24 | Rs 10,00,000 | 100.05 | | PP-MLD AAAr |

Valuations as on 26 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.66 | 116.59 | |

Valuations as on 19 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.59 | 116.51 | |

Valuations as on 12 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.51 | 116.43 | |

Valuations as on 05 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.43 | 116.30 | |

Valuations as on 26 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.30 | 116.24 | |

Valuations as on 22 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.24 | 116.15 | |

Valuations as on 15 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.15 | 116.06 | |

Valuations as on 08 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.06 | 116.02 | |

Valuations as on 01 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 116.02 | 115.91 | |

Valuations as on 22 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.91 | 115.81 | |

Valuations as on 15 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.81 | 115.69 | |

Valuations as on 08 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.69 | 115.57 | |

Valuations as on 01 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.57 | 115.45 | |

Valuations as on 25 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.45 | 115.44 | |

Valuations as on 18 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.44 | 115.42 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 112.32 | 112.25 | |

Valuations as on 11 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.42 | 115.29 | |

| | | | | | | | | | | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 112.25 | 112.19 | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|

Valuations as on 04 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.29 | 115.15 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 112.19 | 112.10 | |

Valuations as on 28 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.15 | 115.06 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 112.10 | 112.03 | |

Valuations as on 21 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 115.06 | 114.99 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 112.03 | 111.95 | |

Valuations as on 14 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.99 | 114.94 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.95 | 111.88 | |

Valuations as on 07 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.94 | 114.82 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.88 | 111.79 | |

Valuations as on 27 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.82 | 114.80 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.79 | 111.74 | |

Valuations as on 23 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.80 | 114.60 | |
| 2 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.74 | 111.63 | |

Valuations as on 13 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.60 | 114.55 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.61 | 112.57 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.63 | 111.58 | |

Valuations as on 09 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.55 | 114.44 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.57 | 112.49 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.58 | 111.47 | |

Valuations as on 02 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.44 | 114.38 | |

| | | | | | | | | | | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.49 | 112.41 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.47 | 111.40 | |

Valuations as on 26 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.38 | 114.29 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.41 | 112.33 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.40 | 111.25 | |

Valuations as on 19 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.29 | 113.94 | |
| 2 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 114.29 | 113.94 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.33 | 112.22 | |
| 4 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.33 | 112.22 | |
| 5 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.25 | 111.13 | |
| 6 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.25 | 111.13 | |

Valuations as on 12 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.94 | 113.69 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.22 | 112.14 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 111.13 | 111.00 | |

Valuations as on 28 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.59 | 113.55 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 112.05 | 111.97 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.88 | 110.79 | |

Valuations as on 21 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.55 | 113.46 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.97 | 111.88 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.79 | 110.72 | |

Valuations as on 14 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.46 | 113.36 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.88 | 111.82 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.72 | 110.57 | |

Valuations as on 07 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.36 | 113.25 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.82 | 111.73 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.57 | 110.48 | |

Valuations as on 31 Aug 2020

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.25 | 113.19 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.73 | 111.64 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.48 | 110.41 | |

Valuations as on 24 Aug 2020

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 113.19 | 112.95 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.64 | 111.50 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.41 | 110.29 | |

Valuations as on 17 Aug 2020

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.95 | 112.85 | |
| 2 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.50 | 111.44 | |
| 3 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.29 | 110.19 | |

Valuations as on 10 Aug 2020

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.85 | 112.81 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 110.31 | 110.23 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.44 | 111.27 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.19 | 110.14 | |

Valuations as on 03 Aug 2020

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.81 | 112.79 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 110.23 | 110.16 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.27 | 111.26 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.14 | 110.10 | |

Valuations as on 27 Jul 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.79 | 112.55 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 110.16 | 110.09 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.26 | 111.14 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.10 | 110.01 | |

Valuations as on 20 Jul 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.55 | 112.39 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 110.09 | 109.99 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.14 | 111.00 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 110.01 | 109.89 | |

Valuations as on 13 Jul 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.39 | 112.31 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.99 | 109.91 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 111.00 | 110.93 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 109.89 | 109.52 | |

Valuations as on 06 Jul 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 112.31 | 111.79 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.91 | 109.81 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 110.93 | 110.60 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 109.52 | 109.30 | |

Valuations as on 29 Jun 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 111.79 | 111.26 | |

| | | | | | | | | | | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.81 | 109.70 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 110.60 | 110.47 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 109.30 | 109.13 | |

Valuations as on 22 Jun 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 111.26 | 110.85 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.70 | 109.53 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 110.47 | 110.17 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 109.13 | 108.68 | |

Valuations as on 15 Jun 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 110.85 | 110.63 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.53 | 109.37 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 110.17 | 109.97 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 108.68 | 108.61 | |

Valuations as on 08 Jun 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 110.63 | 109.94 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.37 | 109.33 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 109.97 | 109.82 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 108.61 | 108.42 | |

Valuations as on 01 Jun 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 109.94 | 109.46 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.33 | 109.21 | |

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|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 109.82 | 109.25 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 108.42 | 107.80 | |

Valuations as on 22 May 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 109.46 | 109.03 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.21 | 109.04 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 109.25 | 108.99 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 107.80 | 107.49 | |

Valuations as on 21 May 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 109.30 | 109.03 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.19 | 109.04 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 109.14 | 108.99 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 107.69 | 107.49 | |

Valuations as on 18 May 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 109.03 | 108.96 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 109.04 | 108.79 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 108.99 | 108.61 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 107.49 | 107.05 | |

Valuations as on 11 May 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 108.96 | 108.12 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 108.79 | 108.42 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 108.61 | 108.19 | |

| | | | | | | | | | | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 107.05 | 106.69 | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|

Valuations as on 04 May 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 108.12 | 108.18 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 108.42 | 108.42 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 108.19 | 108.56 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 106.69 | 107.04 | |

Valuations as on 27 Apr 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 108.18 | 108.40 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 108.42 | 108.05 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 108.56 | 108.18 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 107.04 | 106.60 | |

Valuations as on 20 Apr 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 108.40 | 107.40 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 108.05 | 107.73 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 108.18 | 107.74 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 106.60 | 106.14 | |

Valuations as on 13 Apr 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.40 | 107.05 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.73 | 107.63 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.74 | 107.10 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 106.14 | 105.54 | |

Valuations as on 03 Apr 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.05 | 106.96 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.63 | 107.23 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.10 | 106.97 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.54 | 105.36 | |

Valuations as on 30 Mar 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.96 | 104.47 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.23 | 106.09 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.97 | 105.13 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.36 | 103.40 | |

Valuations as on 23 Mar 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 104.47 | 107.28 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.09 | 107.35 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.13 | 107.40 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.40 | 105.93 | |

Valuations as on 16 Mar 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.28 | 107.94 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.35 | 107.46 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.40 | 107.71 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.93 | 106.16 | |

Valuations as on 09 Mar 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.94 | 107.98 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.46 | 107.31 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.71 | 107.71 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 106.16 | 106.10 | |

Valuations as on 02 Mar 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.98 | 107.90 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.31 | 107.17 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.71 | 107.58 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 106.10 | 106.02 | |

Valuations as on 24 Feb 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.90 | 107.76 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.17 | 107.05 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.58 | 107.47 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 106.02 | 105.98 | |

Valuations as on 17 Feb 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.76 | 107.74 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 107.05 | 106.93 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.47 | 107.35 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.98 | 105.90 | |

Valuations as on 10 Feb 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.74 | 107.26 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.93 | 106.75 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 107.35 | 106.94 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.90 | 105.34 | |

Valuations as on 03 Feb 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 107.26 | 106.98 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.75 | 106.62 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.94 | 106.80 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.34 | 105.26 | |

Valuations as on 27 Jan 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.98 | 106.71 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.62 | 106.48 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.80 | 106.54 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 105.26 | 104.68 | |

Valuations as on 20 Jan 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.71 | 106.57 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.48 | 106.33 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.54 | 106.41 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 104.68 | 104.54 | |

Valuations as on 13 Jan 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.57 | 106.21 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.33 | 106.05 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.41 | 106.23 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 104.54 | 104.23 | |

Valuations as on 06 Jan 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 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.21 | 106.07 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 106.05 | 105.89 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.23 | 106.09 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 104.23 | 104.09 | |

Valuations as on 30 Dec 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.07 | 106.20 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.89 | 105.82 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.09 | 106.04 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 104.09 | 104.17 | |

Valuations as on 23 Dec 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 106.20 | 105.92 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.82 | 105.55 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 106.04 | 105.72 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 104.17 | 103.92 | |

Valuations as on 16 Dec 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 105.92 | 105.78 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.55 | 105.45 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.72 | 105.54 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.92 | 103.78 | |

Valuations as on 09 Dec 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 105.78 | 105.64 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.45 | 105.52 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.54 | 105.54 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.78 | 103.64 | |

Valuations as on 02 Dec 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 105.64 | 105.49 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.52 | 105.36 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.54 | 105.31 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.64 | 103.50 | |

Valuations as on 25 Nov 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 105.49 | 105.35 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.36 | 105.12 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.31 | 105.17 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.50 | 103.36 | |

Valuations as on 18 Nov 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 105.35 | 105.21 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 105.12 | 104.99 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.17 | 105.09 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.36 | 103.22 | |

Valuations as on 11 Nov 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 105.21 | 104.92 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 104.99 | 104.86 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 105.09 | 104.49 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 103.22 | 102.96 | |

Valuations as on 04 Nov 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 104.92 | 104.20 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 104.86 | 104.55 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 104.49 | 104.23 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 102.96 | 102.34 | |

Valuations as on 25 Oct 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 104.20 | 104.05 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 104.55 | 104.33 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 104.23 | 104.08 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 102.34 | 102.20 | |

Valuations as on 18 Oct 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 104.05 | 103.97 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 104.33 | 104.09 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 104.08 | 104.00 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 102.20 | 102.11 | |

Valuations as on 14 Oct 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 103.97 | 103.81 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 104.09 | 103.95 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 104.00 | 103.85 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 102.11 | 101.96 | |

Valuations as on 07 Oct 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 103.81 | 103.66 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 103.95 | 103.76 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 103.85 | 103.69 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 101.96 | 101.82 | |

Valuations as on 30 Sep 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 103.66 | 103.52 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 103.76 | 103.63 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 103.69 | 103.51 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 101.82 | 101.67 | |

Valuations as on 23 Sep 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 103.52 | 103.37 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 103.63 | 103.58 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 103.51 | 103.37 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 101.67 | 101.53 | |

Valuations as on 16 Sep 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 103.37 | 102.98 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 103.58 | 103.22 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 103.37 | 103.05 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 101.53 | 101.19 | |

Valuations as on 09 Sep 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 102.98 | 102.77 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 103.22 | 102.88 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 103.05 | 102.96 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 101.19 | 100.97 | |

Valuations as on 30 Aug 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 102.77 | 102.68 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 102.88 | 102.70 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 102.96 | 102.76 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 100.97 | 100.89 | |

Valuations as on 26 Aug 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 102.68 | 102.53 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 102.70 | 102.56 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 102.76 | 102.61 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 100.89 | 100.74 | |

Valuations as on 19 Aug 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 102.53 | 102.32 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 102.56 | 102.35 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 102.61 | 102.40 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 100.74 | 100.53 | |

Valuations as on 09 Aug 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 102.32 | 101.91 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 102.35 | 102.12 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 102.40 | 102.07 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 100.53 | 100.18 | |

Valuations as on 05 Aug 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 101.91 | 101.76 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 102.12 | 101.87 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 102.07 | 101.86 | |
| 4 | INE975F07GW2 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_200121 | CNX Nifty Index | 18-Jul-19 | 20-Jan-21 | Rs 10,00,000 | 100.18 | | |

Valuations as on 29 Jul 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 101.76 | 101.60 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 101.87 | 101.70 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 101.86 | 101.67 | |

Valuations as on 22 Jul 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 101.60 | 101.45 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 101.70 | 101.53 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 101.67 | 101.50 | |

Valuations as on 15 Jul 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 101.45 | 101.01 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 101.53 | 101.18 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 101.50 | 101.10 | |

Valuations as on 08 Jul 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 101.01 | 100.77 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 101.18 | 100.92 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 101.10 | 100.82 | |

Valuations as on 01 Jul 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 100.77 | 100.56 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 100.92 | 100.68 | |

| | | | | | | | | | | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 100.82 | 100.56 | |
|---|--------------|-------------------------------|-------------------|-----------------|-----------|-----------|--------------|--------|--------|--|

Valuations as on 24 Jun 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 100.56 | 100.49 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 100.68 | | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 100.56 | | |

Valuations as on 17 Jun 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 100.49 | 100.56 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 100.55 | 100.56 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 100.43 | 100.48 | |

Valuations as on 10 Jun 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 100.56 | 100.27 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 100.56 | 100.39 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 100.48 | 100.30 | |

Valuations as on 03 Jun 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 100.27 | 99.94 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 100.39 | 100.23 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 100.30 | 99.97 | |

Valuations as on 27 May 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 99.94 | 99.34 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 100.23 | 99.65 | |
| 3 | INE975F07GS0 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_231120 | CNX Nifty Index | 22-May-19 | 23-Nov-20 | Rs 10,00,000 | 99.97 | | |

Valuations as on 20 May 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 99.34 | | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 99.65 | 99.32 | |

Valuations as on 13 May 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 99.01 | 98.85 | |
| 2 | INE975F07GO9 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_130820 | CNX Nifty Index | 07-May-19 | 13-Aug-20 | Rs 10,00,000 | 99.32 | | |

Valuations as on 06 May 2019

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs 100 Face Value | Valuation as of previous week | Latest conservative Rating of the ISIN |
|--------|--------------|-------------------------------|-------------------|-----------------|------------|---------------|--|---------------------------------------|-------------------------------|--|
| 1 | INE975F07GM3 | Kotak Mahindra Investment Ltd | KMIL_NIFTY_260421 | CNX Nifty Index | 26-Apr-19 | 26-Apr-21 | Rs 10,00,000 | 98.85 | | |

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