

Market Linked Debenture Valuation

Issuer: Shriram Transport Finance Company Limited

1. Security Details:

Valuations as on 29 July 2021

Series	ISIN Code	Reference Asset	Issue Date	Maturity Date	Face Value per Debenture	Valuation per Rs 100 Face Value	Valuation as on Previous Week
AA	INE721A07QA6	5.79 G-Sec 2030	11-Nov-20	9-Dec-22	1000000	106.90	106.97
I01	INE721A07PX0	5.79 G-Sec 2030	25-Sep-20	25-Mar-22	1000000	110.21	110.16
I02	INE721A07PY8	5.79 G-Sec 2030	20-Oct-20	3-May-22	1000000	109.20	109.22
I03	INE721A07QB4	5.79 G-Sec 2030	24-Nov-20	24-Nov-22	1000000	108.35	108.41
Y01	INE721A07QC2	5.79 G-Sec 2030	2-Dec-20	2-Dec-22	1000000	108.19	108.25
Y02	INE721A07QF5	5.79 G-Sec 2030	24-Feb-21	27-Apr-23	1000000	104.23	104.36
Y03	INE721A07QI9	5.79 G-Sec 2030	18-May-21	18-Nov-23	1000000	101.81	102.11

2. Security Historical Prices:

1) 01_Option1

01_Option1	
Date	Value
3-Sep-20	110.86
10-Sep-20	111.30
17-Sep-20	111.52
24-Sep-20	112.05
8-Oct-20	112.65
15-Oct-20	112.85
22-Oct-20	113.02
29-Oct-20	113.22
5-Nov-20	113.39
12-Nov-20	113.55
19-Nov-20	113.71
26-Nov-20	113.87

2) 01_Option2

01_Option2	
Date	Value
3-Sep-20	108.89
10-Sep-20	109.91
17-Sep-20	110.04
24-Sep-20	110.98
8-Oct-20	112.66
15-Oct-20	113.10
22-Oct-20	113.41
29-Oct-20	113.93
5-Nov-20	114.12
12-Nov-20	114.33
19-Nov-20	114.54
26-Nov-20	115.13
3-Dec-20	115.38
10-Dec-20	115.48
17-Dec-20	115.57
24-Dec-20	115.72
31-Dec-20	115.87
7-Jan-21	116.25
14-Jan-21	116.43
21-Jan-21	116.72
28-Jan-21	116.80
4-Feb-21	116.85
11-Feb-21	117.10
18-Feb-21	117.44
25-Feb-21	117.69
4-Mar-21	117.72
10-Mar-21	117.81
18-Mar-21	117.95
25-Mar-21	118.06
1-Apr-21	118.12
8-Apr-21	118.32
15-Apr-21	118.48
22-Apr-21	118.58
29-Apr-21	118.69
6-May-21	118.79
12-May-21	118.88
20-May-21	119.00
27-May-21	119.11
3-Jun-21	119.11
10-Jun-21	119.11

3) AA

AA	
Date	Value
21-Jan-21	101.94
28-Jan-21	102.47
4-Feb-21	102.76
11-Feb-21	102.73
18-Feb-21	103.53
25-Feb-21	103.98
4-Mar-21	104.11
10-Mar-21	104.23
18-Mar-21	102.94
25-Mar-21	103.34
1-Apr-21	103.57
8-Apr-21	104.64
15-Apr-21	104.30
22-Apr-21	104.60
29-Apr-21	104.98
6-May-21	106.02
12-May-21	105.86
20-May-21	106.12
27-May-21	105.16
3-Jun-21	105.06
10-Jun-21	105.59
17-Jun-21	105.61
24-Jun-21	105.84
1-Jul-21	106.19
8-Jul-21	106.47
15-Jul-21	106.62
22-Jul-21	106.97

4) I01

I01	
Date	Value
8-Oct-20	100.38
15-Oct-20	101.03
22-Oct-20	101.20
29-Oct-20	101.00
5-Nov-20	101.63
12-Nov-20	102.70
19-Nov-20	103.22
26-Nov-20	103.27
3-Dec-20	103.53
10-Dec-20	103.75
17-Dec-20	104.23
24-Dec-20	104.32
31-Dec-20	104.42
7-Jan-21	105.58
14-Jan-21	105.42
21-Jan-21	105.45
28-Jan-21	105.85
4-Feb-21	106.06
11-Feb-21	106.15
18-Feb-21	106.84
25-Feb-21	107.40
4-Mar-21	107.53
10-Mar-21	107.51
18-Mar-21	106.84
25-Mar-21	107.23
1-Apr-21	107.42
8-Apr-21	108.02
15-Apr-21	107.96
22-Apr-21	108.10
29-Apr-21	108.32
6-May-21	109.07
12-May-21	108.95
20-May-21	109.10
27-May-21	108.72
3-Jun-21	108.79
10-Jun-21	108.99
17-Jun-21	109.17
24-Jun-21	109.35
1-Jul-21	109.60
8-Jul-21	109.77
15-Jul-21	109.98
22-Jul-21	110.16

5) I02

I02	
Date	Value
29-Oct-20	99.88
5-Nov-20	100.60
12-Nov-20	101.66
19-Nov-20	102.29
26-Nov-20	102.29
3-Dec-20	102.50
10-Dec-20	102.75
17-Dec-20	103.25
24-Dec-20	103.34
31-Dec-20	103.39
7-Jan-21	104.62
14-Jan-21	104.42
21-Jan-21	104.57
28-Jan-21	104.99
4-Feb-21	105.21
11-Feb-21	105.12
18-Feb-21	105.91
25-Feb-21	106.15
4-Mar-21	106.41
10-Mar-21	106.33
18-Mar-21	105.64
25-Mar-21	106.17
1-Apr-21	106.48
8-Apr-21	106.97
15-Apr-21	106.89
22-Apr-21	107.14
29-Apr-21	107.43
6-May-21	108.19
12-May-21	108.09
20-May-21	108.29
27-May-21	107.76
3-Jun-21	107.91
10-Jun-21	108.11
17-Jun-21	108.22
24-Jun-21	108.46
1-Jul-21	108.68
8-Jul-21	108.90
15-Jul-21	109.01
22-Jul-21	109.22

6) I03

I03	
Date	Value
10-Dec-20	101.42
17-Dec-20	101.88
24-Dec-20	101.94
31-Dec-20	101.87
7-Jan-21	103.62
14-Jan-21	103.20
21-Jan-21	103.35
28-Jan-21	103.88
4-Feb-21	104.17
11-Feb-21	104.14
18-Feb-21	104.93
25-Feb-21	105.65
4-Mar-21	105.78
10-Mar-21	105.74
18-Mar-21	104.37
25-Mar-21	104.77
1-Apr-21	105.00
8-Apr-21	106.06
15-Apr-21	105.73
22-Apr-21	106.03
29-Apr-21	106.41
6-May-21	107.44
12-May-21	107.28
20-May-21	107.54
27-May-21	106.60
3-Jun-21	106.50
10-Jun-21	107.04
17-Jun-21	107.05
24-Jun-21	107.29
1-Jul-21	107.63
8-Jul-21	107.92
15-Jul-21	108.06
22-Jul-21	108.41

7) Y01

Y01	
Date	Value
10-Dec-20	101.24
17-Dec-20	101.70
24-Dec-20	101.77
31-Dec-20	101.69
7-Jan-21	103.45
14-Jan-21	103.03
21-Jan-21	103.18
28-Jan-21	103.71
4-Feb-21	104.01
11-Feb-21	103.98
18-Feb-21	104.77
25-Feb-21	105.49
4-Mar-21	105.63
10-Mar-21	105.58
18-Mar-21	104.19
25-Mar-21	104.59
1-Apr-21	104.83
8-Apr-21	105.90
15-Apr-21	105.56
22-Apr-21	105.87
29-Apr-21	106.25
6-May-21	107.29
12-May-21	107.12
20-May-21	107.39
27-May-21	106.43
3-Jun-21	106.33
10-Jun-21	106.87
17-Jun-21	106.89
24-Jun-21	107.12
1-Jul-21	107.47
8-Jul-21	107.75
15-Jul-21	107.90
22-Jul-21	108.25

8) Y02

Y02	
Date	Value
25-Feb-21	100.02
4-Mar-21	100.07
10-Mar-21	100.16
18-Mar-21	99.94
25-Mar-21	100.67
1-Apr-21	100.72
8-Apr-21	101.88
15-Apr-21	101.63
22-Apr-21	101.66
29-Apr-21	102.15
6-May-21	103.72
12-May-21	103.45
20-May-21	103.70
27-May-21	102.51
3-Jun-21	102.46
10-Jun-21	102.85
17-Jun-21	102.94
24-Jun-21	103.07
1-Jul-21	103.41
8-Jul-21	103.64
15-Jul-21	103.91
22-Jul-21	104.36

9) Y03

Y03	
Date	Value
27-May-21	100.19
3-Jun-21	100.25
10-Jun-21	100.70
17-Jun-21	100.49
24-Jun-21	100.61
1-Jul-21	101.01
8-Jul-21	101.49
15-Jul-21	101.90
22-Jul-21	102.11

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