

Annexure I																			
Instrument Name	Symbol	Expiry Date	Issue Date	Option type	Name	Tick Size	Rate%	Maturity Date	Issued Capital	Face Value (Rs.)	Last Interest Payment date	Next Interest Payment date	ISIN Code	credit_rating		Multiplier	Issue Type	Coupon Type	Coupon Frequency
IQNGDB	HDFC19	21062019	032018	T1	HDFC19IQNGDB43180T1		7.85%	21062019	250000	10000000		21032018	INE001A07RFO	CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGDB	HDFC19	21062019	032018	T1	HDFC19IQNGDB43180T1		7.85%	21062019	250000	10000000	21032018	21062018	INE001A07RFO	CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGPT	RECL23	23022023	022018	T1	RECL23IQNGPT43154T1		7.99%	23022023	95000	1000000	23022018	25022019	INE020B08A3	CARE,AAA/Stable,CRISIL,AAA/Stable,FICH,AAA/Stable,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	RECL23	23022023	022018	T1	RECL23IQNGPT43154T1		7.99%	23022023	95000	1000000	23022018	25022019	INE020B08A3	CARE,AAA/Stable,CRISIL,AAA/Stable,FICH,AAA/Stable,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	RECL19	16092019	022018	T1	RECL19IQNGPT43159T1		7.77%	16092019	145000	1000000	28022018	17092018	INE020B08AU1	CARE,AAA,CRISIL,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	RECL19	16092019	022018	T1	RECL19IQNGPT43159T1		7.77%	16092019	145000	1000000	28022018	17092018	INE020B08AU1	CARE,AAA,CRISIL,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	RECL20	13032020	032018	T1	RECL20IQNGPT43174T1		7.59%	13032020	300000	1000000	15032018	15032019	INE020B08AV9	CARE,AAA,CRISIL,AAA,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	RECL20	13032020	032018	T1	RECL20IQNGPT43174T1		7.59%	13032020	300000	1000000	15032018	15032019	INE020B08AV9	CARE,AAA,CRISIL,AAA,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	RECL21	15062021	032018	T1	RECL21IQNGPT43174T1		7.73%	15062021	80000	1000000	15032018	15062018	INE020B08AW7	CARE,AAA,CRISIL,AAA,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	RECL21	15062021	032018	T1	RECL21IQNGPT43174T1		7.73%	15062021	80000	1000000	15032018	15062018	INE020B08AW7	CARE,AAA,CRISIL,AAA,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	IRFC21	15032021	022018	T1	IRFC21IQNGPT43146T1		7.65%	15032021	250000	1000000	15022018	15102018	INE053F07AK6	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	IRFC21	15032021	022018	T1	IRFC21IQNGPT43146T1		7.65%	15032021	250000	1000000	15022018	15102018	INE053F07AK6	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	IRFC19	07062019	032018	T1	IRFC19IQNGPT43166T1		7.72%	07062019	260000	1000000	07032018	15102018	INE053F07AL4	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGPT	IRFC19	07062019	032018	T1	IRFC19IQNGPT43166T1		7.72%	07062019	260000	1000000	07032018	15102018	INE053F07AL4	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGDB	LIH258	03032025	032015	T1	LIH258IQNGDB42066T1		8.52%	03032025	42500	1000000	03032018	03032019	INE115A07GT2	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGDB	LIH258	03032025	032015	T1	LIH258IQNGDB42066T1		8.52%	03032025	42500	1000000	03032018	03032019	INE115A07GT2	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGDB	LIH258	29082025	082015	T1	LIH258IQNGDB42247T1		8.50%	29082025	30000	1000000	31082017	31082018	INE115A07HX2	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGDB	LIH258	29082025	082015	T1	LIH258IQNGDB42247T1		8.50%	29082025	30000	1000000	31082017	31082018	INE115A07HX2	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGDB	LIH19	15052019	032018	T1	LIH19IQNGDB43174T1		7.8125%	15052019	130000	1000000	15032018	15052018	INE115A07MZ7	CARE,AAA		500000	Private	Fixed Coupon	Yearly
IQNGDB	LIH19	15052019	032018	T1	LIH19IQNGDB43174T1		7.8125%	15052019	130000	1000000	15032018	15052018	INE115A07MZ7	CARE,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	PF29	27082029	082014	T1	PF29IQNGPT43187T1		9.39%	27082029	46000	1000000	27082017	27082018	INE134E08GH8	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	PF29	27082029	082014	T1	PF29IQNGPT43187T1		9.39%	27082029	46000	1000000	27082017	27082018	INE134E08GH8	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	PF19	07062019	032018	T1	PF19IQNGPT43167T1		7.80%	07062019	330000	1000000	08032018	08062018	INE134E08JL4	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGPT	PF19	07062019	032018	T1	PF19IQNGPT43167T1		7.80%	07062019	330000	1000000	08032018	08062018	INE134E08JL4	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGPT	PF21	15042021	032018	T1	PF21IQNGPT43174T1		7.75%	15042021	60000	1000000	15032018	15032019	INE134E08IM2	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGPT	PF21	15042021	032018	T1	PF21IQNGPT43174T1		7.75%	15042021	60000	1000000	15032018	15032019	INE134E08IM2	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGPT	PF20	20012020	032018	T1	PF20IQNGPT43179T1		7.53%	20012020	150000	1000000	20032018	21012019	INE134E08INO	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGPT	PF20	20012020	032018	T1	PF20IQNGPT43179T1		7.53%	20012020	150000	1000000	20032018	21012019	INE134E08INO	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGPT	PF22	20122022	032018	T1	PF22IQNGPT43179T1		7.99%	20122022	129500	1000000	20032018	20122018	INE134E08JOL8	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGPT	PF22	20122022	032018	T1	PF22IQNGPT43179T1		7.99%	20122022	129500	1000000	20032018	20122018	INE134E08JOL8	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGDB	IBHF21	15062021	032018	T1	IBHF21IQNGDB43178T1		8.3873%	15062021	25000	1000000	19032018	15062021	INE1480I7T2	CRISIL,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGDB	IBHF21	15062021	032018	T1	IBHF21IQNGDB43178T1		8.3873%	15062021	25000	1000000	19032018	15062021	INE1480I7T2	CRISIL,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGDB	DHFL26	08052026	052016	T1	DHFL26IQNGDB42500T1		9.40%	08052026	40000	1000000	10052017	10052018	INE202B08777	BRCK,AAA,CARE,AAA+		500000	Private	Fixed Coupon	Yearly
IQNGDB	DHFL26	08052026	052016	T1	DHFL26IQNGDB42500T1		9.40%	08052026	40000	1000000	10052017	10052018	INE202B08777	BRCK,AAA,CARE,AAA+		10000	Private	Fixed Coupon	Yearly
IQNGDB	DIH223	22082023	032018	T1	DIH223IQNGDB43181T1		8.49%	22082023	21700	1000000	22032018	22032019	INE246R07269	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGDB	DIH223	22082023	032018	T1	DIH223IQNGDB43181T1		8.49%	22082023	21700	1000000	22032018	22032019	INE246R07269	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGID	NBRD33	04032033	032018	T1	NBRD33IQNGID43165T1		8.52%	04032033	94600	1000000	06032018	06032019	INE261F08AC0	CRISIL,AAA/Stable,FICH,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGID	NBRD33	04032033	032018	T1	NBRD33IQNGID43165T1		8.52%	04032033	94600	1000000	06032018	06032019	INE261F08AC0	CRISIL,AAA/Stable,FICH,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGID	NBRD28	09032028	032018	T1	NBRD28IQNGID43168T1		8.20%	09032028	222700	1000000	09032018	09092018	INE261F08AD8	CRISIL,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Half Yearly
IQNGID	NBRD28	09032028	032018	T1	NBRD28IQNGID43168T1		8.20%	09032028	222700	1000000	09032018	09092018	INE261F08AD8	CRISIL,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Half Yearly
IQNGID	EXIM23B	08072023	072013	T1	EXIM23BQNGID41463T1		8.50%	08072023	42000	1000000	08072017	08072018	INE514E08CQ1	CRISIL,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGID	EXIM23B	08072023	072013	T1	EXIM23BQNGID41463T1		8.50%	08072023	42000	1000000	08072017	08072018	INE514E08CQ1	CRISIL,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGID	EXIM31	25112031	112016	T1	EXIM31QNGID42699T1		7.02%	25112031	35000	1000000	25112018	25112018	INE514E08H3	CRISIL,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGID	EXIM31	25112031	112016	T1	EXIM31QNGID42699T1		7.02%	25112031	35000	1000000	25112018	25112018	INE514E08H3	CRISIL,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGID	EXIM33	14032033	032018	T1	EXIM33QNGID43173T1		8.50%	14032033	82000	1000000	14032018	14032019	INE514E08FS0	CRISIL,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGID	EXIM33	14032033	032018	T1	EXIM33QNGID43173T1		8.50%	14032033	82000	1000000	14032018	14032019	INE514E08FS0	CRISIL,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGID	SIDB21	22032021	022018	T1	SIDB21QNGID43153T1		7.74%	22032021	55000	1000000	22032018	22032019	INE556F08JB6	CARE,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGID	SIDB21	22032021	022018	T1	SIDB21QNGID43153T1		7.74%	22032021	55000	1000000	22032018	22032019	INE556F08JB6	CARE,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGID	SIDB21	26032021	032018	T1	SIDB21QNGID43164T1		7.85%	26032021	4000	1000000	05032018	04092018	INE556F08IC4	CARE,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGID	SIDB21	26032021	032018	T1	SIDB21QNGID43164T1		7.85%	26032021	4000	1000000	05032018	04092018	INE556F08IC4	CARE,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGIF	NHB21	12032021	032018	T1	NHB21QNGIF43171T1		7.59%	12032021	200000	1000000	12032018	15032019	INE557F08FA4	CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGIF	NHB21	12032021	032018	T1	NHB21QNGIF43171T1		7.59%	12032021	200000	1000000	12032018	15032019	INE557F08FA4	CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGDB	SUNF28A	21022028	022018	T1	SUNF28AIQNGDB43152T1		8.45%	21022028	12500	1000000	21022018	21022019	INE660A08BY6	CRISIL,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		500000	Private	Fixed Coupon	Yearly
IQNGDB	SUNF28A	21022028	022018	T1	SUNF28AIQNGDB43152T1		8.45%	21022028	12500	1000000	21022018	21022019	INE660A08BY6	CRISIL,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC19	29092019	092009	T1	PGC19IQNGPT40085T1		8.80%	29092019	19438	1250000	29092017	29092018	INE752E07FY6	ICRA,AAA		500000	Private	Fixed Coupon	Yearly
IQNGPT	PGC19	29092019	092009	T1	PGC19IQNGPT40085T1		8.80%	29092019	19438	1250000	29092017	29092018	INE752E07FY6	ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC21	20052021	052013	T1	PGC21IQNGPT41414T1		7.93%	20052021											

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Instrument Name	Symbol	Expiry Date	Issue Date	Option type	Name	Tick Size	Rate%	Maturity Date	Issued Capital	Face Value (Rs.)	Last Interest Payment date	Next Interest Payment date	ISIN Code	credit_rating		Multiplier	Issue Type	Coupon Type	Coupon Frequency
OQNGPT	RECL19A	18062019	062014	T1	RECL19AOQNGPT41808T1	1	9.02%	18062019	170000	1000000	18062017	18062018	INE020B07IV4	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL24	25082024	082014	T1	RECL24IQNGPT41876T1	1	9.34%	25082024	195500	1000000	25082017	25082018	INE020B07I25	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
OQNGPT	RECL24	25082024	082014	T1	RECL24OQNGPT41876T1	1	9.34%	25082024	195500	1000000	25082017	25082018	INE020B07I25	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL19	13112019	112014	T1	RECL19IQNGPT41956T1	1	8.56%	13112019	170000	1000000	13112017	13112018	INE020B08B64	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	RECL19	13112019	112014	T1	RECL19OQNGPT41956T1	1	8.56%	13112019	170000	1000000	13112017	13112018	INE020B08B64	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL24	21122024	122014	T1	RECL24IQNGPT41995T1	1	8.57%	21122024	225000	1000000	15052017	15052018	INE020B08880	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	RECL24	21122024	122014	T1	RECL24OQNGPT41995T1	1	8.57%	21122024	225000	1000000	15052017	15052018	INE020B08880	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL25	10042025	042015	T1	RECL25IQNGPT42104T1	1	8.30%	10042025	239600	1000000	15122017	15122018	INE020B08930	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	RECL25	10042025	042015	T1	RECL25OQNGPT42104T1	1	8.30%	10042025	239600	1000000	15122017	15122018	INE020B08930	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL20	14082020	082015	T1	RECL20IQNGPT42230T1	1	8.37%	14082020	267500	1000000	15122017	15122018	INE020B08948	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	RECL20	14082020	082015	T1	RECL20OQNGPT42230T1	1	8.37%	14082020	267500	1000000	15122017	15122018	INE020B08948	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL20	22092020	092015	T1	RECL20IQNGPT42269T1	1	8.36%	22092020	275000	1000000	15122017	15122018	INE020B08955	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	RECL20	22092020	092015	T1	RECL20OQNGPT42269T1	1	8.36%	22092020	275000	1000000	15122017	15122018	INE020B08955	CARE,AAA,CRISIL,AAA/Stable,FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	RECL20	21092020	022017	T1	RECL20IQNGPT42786T1	1	7.13%	21092020	83500	1000000	20022017	28022019	INE020B08AE5	CARE,AAA,CRISIL,AAA/FICH,AAA,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	RECL20	21092020	022017	T1	RECL20OQNGPT42786T1	1	7.13%	21092020	83500	1000000	20022017	28022019	INE020B08AE5	CARE,AAA,CRISIL,AAA/FICH,AAA,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPF	HUD205	31072025	072015	T1	HUD205IQNGPF42216T1	1	7.19%	31072025	15100	1000000	31072017	31072018	INE031A07AI7	CARE,AAA,FICH,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGPF	HUD205	31072025	072015	T1	HUD205OQNGPF42216T1	1	7.19%	31072025	15100	1000000	31072017	31072018	INE031A07AI7	CARE,AAA,FICH,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGPT	IRFC23	25032023	032013	T1	IRFC23IQNGPT41358T1	1	8.83%	25032023	110000	1000000	15042017	15042018	INE053F07603	CARE,AAA,CRISIL,AAA/Stab,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	IRFC23	25032023	032013	T1	IRFC23OQNGPT41358T1	1	8.83%	25032023	110000	1000000	15042017	15042018	INE053F07603	CARE,AAA,CRISIL,AAA/Stab,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	IRFC27	31102027	102017	T1	IRFC27IQNGPT43039T1	1	7.54%	31102027	93500	1000000	31102017	15102018	INE053F07AD1	CARE,AAA/STABLE,CRISIL,AAA/STABLE,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	IRFC27	31102027	102017	T1	IRFC27OQNGPT43039T1	1	7.54%	31102027	93500	1000000	31102017	15102018	INE053F07AD1	CARE,AAA/STABLE,CRISIL,AAA/STABLE,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGBB	ICIC23	07102023	102016	T1	ICIC23IQNGBB42650T1	1	7.60%	07102023	400000	1000000	07102017	07102018	INE090A08TU6	CARE,AAA,ICRA,AAA/stable		500000	Private	Fixed Coupon	Yearly
OQNGBB	ICIC23	07102023	102016	T1	ICIC23OQNGBB42650T1	1	7.60%	07102023	400000	1000000	07102017	07102018	INE090A08TU6	CARE,AAA,ICRA,AAA/stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH23	21052023	052013	T1	LIUH23IQNGBD41415T1	1	8.37%	21052023	90000	1000000	21052017	21052018	INE115A07DX1	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH23	21052023	052013	T1	LIUH23OQNGBD41415T1	1	8.37%	21052023	90000	1000000	21052017	21052018	INE115A07DX1	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH24	23082024	082014	T1	LIUH24IQNGBD41876T1	1	9.39%	23082024	100000	1000000	25082017	25082018	INE115A07FP2	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH24	23082024	082014	T1	LIUH24OQNGBD41876T1	1	9.39%	23082024	100000	1000000	25082017	25082018	INE115A07FP2	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH24	30092024	092014	T1	LIUH24IQNGBD41912T1	1	9.24%	30092024	65000	1000000	01022018	01022019	INE115A07FW8	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH24	30092024	092014	T1	LIUH24OQNGBD41912T1	1	9.24%	30092024	65000	1000000	01022018	01022019	INE115A07FW8	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH19	28112019	112014	T1	LIUH19IQNGBD41971T1	1	8.72%	28112019	71500	1000000	28112017	28112018	INE115A07GH7	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH19	28112019	112014	T1	LIUH19OQNGBD41971T1	1	8.72%	28112019	71500	1000000	28112017	28112018	INE115A07GH7	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH19	30042019	102015	T1	LIUH19IQNGBD42307T1	1	8.28%	30042019	39500	1000000	31102017	31102018	INE115A07IG5	CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH19	30042019	102015	T1	LIUH19OQNGBD42307T1	1	8.28%	30042019	39500	1000000	31102017	31102018	INE115A07IG5	CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH21	05012021	012016	T1	LIUH21IQNGBD42374T1	1	8.50%	05012021	35000	1000000	05012018	05012019	INE115A07IO9	CARE,AAA,CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH21	05012021	012016	T1	LIUH21OQNGBD42374T1	1	8.50%	05012021	35000	1000000	05012018	05012019	INE115A07IO9	CARE,AAA,CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH20C	28122020	032016	T1	LIUH20CIQNGBD42457T1	1	8.60%	28122020	45600	1000000	28032018	28032019	INE115A07JG3	CARE,AAA,CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH20C	28122020	032016	T1	LIUH20COQNGBD42457T1	1	8.60%	28122020	45600	1000000	28032018	28032019	INE115A07JG3	CARE,AAA,CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH21	10052021	052016	T1	LIUH21IQNGBD42500T1	1	8.37%	10052021	50500	1000000	10052017	10052018	INE115A07JK5	CARE,AAA,CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH21	10052021	052016	T1	LIUH21OQNGBD42500T1	1	8.37%	10052021	50500	1000000	10052017	10052018	INE115A07JK5	CARE,AAA,CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH26	18082026	082016	T1	LIUH26IQNGBD42600T1	1	7.90%	18082026	20000	1000000	18082017	18082018	INE115A07KE6	CARE,AAA,CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH26	18082026	082016	T1	LIUH26OQNGBD42600T1	1	7.90%	18082026	20000	1000000	18082017	18082018	INE115A07KE6	CARE,AAA,CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH20	24042020	112016	T1	LIUH20IQNGBD42699T1	1	7.20%	24042020	57500	1000000	27112017	27112018	INE115A07KV0	CARE,AAA,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH20	24042020	112016	T1	LIUH20OQNGBD42699T1	1	7.20%	24042020	57500	1000000	27112017	27112018	INE115A07KV0	CARE,AAA,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH20	17112020	022017	T1	LIUH20IQNGBD42781T1	1	7.65%	17112020	35000	1000000	17022018	17022019	INE115A07LF1	CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH20	17112020	022017	T1	LIUH20OQNGBD42781T1	1	7.65%	17112020	35000	1000000	17022018	17022019	INE115A07LF1	CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH21	29072021	052017	T1	LIUH21IQNGBD42884T1	1	7.67%	29072021	50000	1000000	29072017	29072018	INE115A07LX4	CARE,AAA/Stable,CRISIL,AAA/Stable		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH21	29072021	052017	T1	LIUH21OQNGBD42884T1	1	7.67%	29072021	50000	1000000	29072017	29072018	INE115A07LX4	CARE,AAA/Stable,CRISIL,AAA/Stable		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH27	14062027	062017	T1	LIUH27IQNGBD42900T1	1	7.56%	14062027	50000	1000000	14062017	14062018	INE115A07MC6	CARE,AAA,CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH27	14062027	062017	T1	LIUH27OQNGBD42900T1	1	7.56%	14062027	50000	1000000	14062017	14062018	INE115A07MC6	CARE,AAA,CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGBD	LIUH28	22012028	012018	T1	LIUH28IQNGBD43122T1	1	7.90%	22012028	25000	1000000	22012018	22012019	INE115A07MU8	CARE,AAA/STABLE,CRISIL,AAA/STABLE		500000	Private	Fixed Coupon	Yearly
OQNGBD	LIUH28	22012028	012018	T1	LIUH28OQNGBD43122T1	1	7.90%	22012028	25000	1000000	22012018	22012019	INE115A07MU8	CARE,AAA/STABLE,CRISIL,AAA/STABLE		10000	Private	Fixed Coupon	Yearly
IONGPF	PFIC28	30082028	082013	T1	PFIC28IQNGPF41516T1	1	8.46%	30082028	101110	1000000	30082017	30082018	INE134E07380	CRISIL,AAA/STABLE,ICRA,AAA		500000	Private	Fixed Coupon	Yearly
OQNGPF	PFIC28	30082028	082013	T1	PFIC28OQNGPF41516T1	1	8.46%	30082028	101110	1000000	30082017	30082018	INE134E07380	CRISIL,AAA/STABLE,ICRA,AAA		10000	Private	Fixed Coupon	Yearly
IONGPT	PFIC21	15042021	042011	T1	PFIC21IQNGPT40648T1	1	9.18%	15042021	100000	1000000	15042017	15042018	INE134E08DM5	CRISIL,AAA/Sta,ICRA,IAAA		500000	Private	Fixed Coupon	Yearly
OQNGPT	PFIC21	15042021	042011	T1	PFIC21OQNGPT40648T1	1	9.18%	15042021	100000	1000000	15042017	15042018	INE134E08DM5	CRISIL,AAA/Sta,ICRA,IAAA		10000	Private	Fixed Coupon	Yearly
IONGPT	PFIC26	01082026	082011	T1	PFIC26IQNGPT40756T1	1	9.46%	01082026	110500	1000000	01082017	01082018	INE134E08DS2						

Annexure I																		
Instrument Name	Symbol	Expiry Date	Issue Date	Option type	Name	Tick Size	Rate%	Maturity Date	Issued Capital	Face Value (Rs.)	Last Interest Payment date	Next Interest Payment date	ISIN Code	credit_rating	Multiplier	Issue Type	Coupon Type	Coupon Frequency
IQNGPT	PFC22	10062022	062017	T1	PFC22IQNGPT42898T1	1	7.28%	10062022	195000	1000000	12062017	12062018	INE134E08JB5	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	PFC22	10062022	062017	T1	PFC22OQNGPT42898T1	1	7.28%	10062022	195000	1000000	12062017	12062018	INE134E08JB5	CARE,AAA/Stable,CRISIL,AAA/Stable,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	PFC22	08082022	082017	T1	PFC22IQNGPT42955T1	1	7.10%	08082022	339500	1000000	08082017	08082018	INE134E08JD1	CARE,AAA/STABLE,CRISIL,AAA/STABLE,ICRA,AAA/STABLE	500000	Private	Fixed Coupon	Yearly
OQNGPT	PFC22	08082022	082017	T1	PFC22OQNGPT42955T1	1	7.10%	08082022	339500	1000000	08082017	08082018	INE134E08JD1	CARE,AAA/STABLE,CRISIL,AAA/STABLE,ICRA,AAA/STABLE	10000	Private	Fixed Coupon	Yearly
IQNGDB	IBHF26	29062026	062016	T1	IBHF26IQNGDB42550T1	1	9.30%	29062026	60970	100000	29062017	29062018	INE148I08215	BRCK,AAA,CARE,AAA	500000	Private	Fixed Coupon	Yearly
OQNGDB	IBHF26	29062026	062016	T1	IBHF26OQNGDB42550T1	1	9.30%	29062026	60970	100000	29062017	29062018	INE148I08215	BRCK,AAA,CARE,AAA	10000	Private	Fixed Coupon	Yearly
IQNGDB	IBHF27	08092027	092017	T1	IBHF27IQNGDB42986T1	1	8.35%	08092027	90000	100000	08092017	10092018	INE148I08298	BRCK,AAA/STABLE,CARE,AAA/STABLE	500000	Private	Fixed Coupon	Yearly
OQNGDB	IBHF27	08092027	092017	T1	IBHF27OQNGDB42986T1	1	8.35%	08092027	90000	100000	08092017	10092018	INE148I08298	BRCK,AAA/STABLE,CARE,AAA/STABLE	10000	Private	Fixed Coupon	Yearly
IQNGPT	NPC23A	15032023	032013	T1	NPC23AIQNGPT41348T1	1	8.56%	15032023	93500	1000000	15032018	15092018	INE2206D08154	CARE,AAA,CRISIL,AAA/Stable	500000	Private	Fixed Coupon	Half Yearly
OQNGPT	NPC23A	15032023	032013	T1	NPC23AOQNGPT41348T1	1	8.56%	15032023	93500	1000000	15032018	15092018	INE2206D08154	CARE,AAA,CRISIL,AAA/Stable	10000	Private	Fixed Coupon	Half Yearly
IQNGPT	NBRD20	22062020	062015	T1	NBRD20IQNGID42177T1	1	8.37%	22062020	200000	1000000	22062017	22062018	INE261F08527	CRISIL,AAA/Stable,FICH,AAA	500000	Private	Fixed Coupon	Yearly
OQNGID	NBRD20	22062020	062015	T1	NBRD20OQNGID42177T1	1	8.37%	22062020	200000	1000000	22062017	22062018	INE261F08527	CRISIL,AAA/Stable,FICH,AAA	10000	Private	Fixed Coupon	Yearly
IQNGID	NBRD19	31052019	052016	T1	NBRD19IQNGID42521T1	1	7.85%	31052019	180000	1000000	31052017	31052018	INE261F08642	CRISIL,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGID	NBRD19	31052019	052016	T1	NBRD19OQNGID42521T1	1	7.85%	31052019	180000	1000000	31052017	31052018	INE261F08642	CRISIL,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGID	NBRD21	01022021	122017	T1	NBRD21IQNGID43083T1	1	7.40%	01022021	100000	1000000	14122017	14122018	INE261F08956	CRISIL,AAA/STABLE,FICH,AAA/STABLE	500000	Private	Fixed Coupon	Yearly
OQNGID	NBRD21	01022021	122017	T1	NBRD21OQNGID43083T1	1	7.40%	01022021	100000	1000000	14122017	14122018	INE261F08956	CRISIL,AAA/STABLE,FICH,AAA/STABLE	10000	Private	Fixed Coupon	Yearly
IQNGID	EXIM22	18102022	102012	T1	EXIM22IQNGID41200T1	1	8.88%	18102022	55000	1000000	18102017	18102018	INE514E08B59	CRISIL,AAA/Stabl	500000	Private	Fixed Coupon	Yearly
OQNGID	EXIM22	18102022	102012	T1	EXIM22OQNGID41200T1	1	8.88%	18102022	55000	1000000	18102017	18102018	INE514E08B59	CRISIL,AAA/Stabl	10000	Private	Fixed Coupon	Yearly
IQNGID	EXIM23	15032023	032013	T1	EXIM23IQNGID41348T1	1	8.80%	15032023	59000	1000000	15032018	15032019	INE514E08C18	CRISIL,AAA/STAB,ICRA,AAA	500000	Private	Fixed Coupon	Yearly
OQNGID	EXIM23	15032023	032013	T1	EXIM23OQNGID41348T1	1	8.80%	15032023	59000	1000000	15032018	15032019	INE514E08C18	CRISIL,AAA/STAB,ICRA,AAA	10000	Private	Fixed Coupon	Yearly
IQNGID	EXIM23A	26042023	042013	T1	EXIM23AIQNGID41390T1	1	8.50%	26042023	15000	1000000	26042017	26042018	INE514E08C4	CRISIL,AAA,ICRA,AAA	500000	Private	Fixed Coupon	Yearly
OQNGID	EXIM23A	26042023	042013	T1	EXIM23AOQNGID41390T1	1	8.50%	26042023	15000	1000000	26042017	26042018	INE514E08C4	CRISIL,AAA,ICRA,AAA	10000	Private	Fixed Coupon	Yearly
IQNGID	EXIM27	18052027	052017	T1	EXIM27IQNGID42873T1	1	7.56%	18052027	32500	1000000	18052017	18052018	INE514E08FN1	CRISIL,AAA,ICRA,AAA	500000	Private	Fixed Coupon	Yearly
OQNGID	EXIM27	18052027	052017	T1	EXIM27OQNGID42873T1	1	7.56%	18052027	32500	1000000	18052017	18052018	INE514E08FN1	CRISIL,AAA,ICRA,AAA	10000	Private	Fixed Coupon	Yearly
IQNGID	SIDB20	21122020	112017	T1	SIDB20IQNGID43060T1	1	7.00%	21122020	20000	1000000	21112017	21112018	INE556F08IY0	CARE,AAA/STABLE	500000	Private	Fixed Coupon	Yearly
OQNGID	SIDB20	21122020	112017	T1	SIDB20OQNGID43060T1	1	7.00%	21122020	20000	1000000	21112017	21112018	INE556F08IY0	CARE,AAA/STABLE	10000	Private	Fixed Coupon	Yearly
IQNGID	SIDB21	10022021	012018	T1	SIDB21IQNGID43110T1	1	7.52%	10022021	65000	1000000	10012018	10012019	INE556F08JA8	CARE,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGID	SIDB21	10022021	012018	T1	SIDB21OQNGID43110T1	1	7.52%	10022021	65000	1000000	10012018	10012019	INE556F08JA8	CARE,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGDB	RGIT21	22082021	082011	T1	RGIT21IQNGDB40777T1	1	10.25%	22082021	250000	1000000	22082017	22082018	INE657I08017	CARE,AAA,CRISIL,AAA/Stab	500000	Private	Fixed Coupon	Yearly
OQNGDB	RGIT21	22082021	082011	T1	RGIT21OQNGDB40777T1	1	10.25%	22082021	250000	1000000	22082017	22082018	INE657I08017	CARE,AAA,CRISIL,AAA/Stab	10000	Private	Fixed Coupon	Yearly
IQNGPT	NTPC24A	22092024	092014	T1	NTPC24AIQNGPT41904T1	1	9.17%	22092024	100000	1000000	22092017	22092018	INE733E07I09	CARE,AAA,CRISIL,AAA,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	NTPC24A	22092024	092014	T1	NTPC24AOQNGPT41904T1	1	9.17%	22092024	100000	1000000	22092017	22092018	INE733E07I09	CARE,AAA,CRISIL,AAA,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	NTPC21	24022021	022016	T1	NTPC21IQNGPT42424T1	1	8.33%	24022021	65500	1000000	24022018	24022019	INE733E07I25	CARE,AAA,CRISIL,AAA,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	NTPC21	24022021	022016	T1	NTPC21OQNGPT42424T1	1	8.33%	24022021	65500	1000000	24022018	24022019	INE733E07I25	CARE,AAA,CRISIL,AAA,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC24A	04092024	092014	T1	PGC24AIQNGPT41886T1	1	9.30%	04092024	145400	1000000	04092017	04092018	INE752E07LQ0	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	PGC24A	04092024	092014	T1	PGC24AOQNGPT41886T1	1	9.30%	04092024	145400	1000000	04092017	04092018	INE752E07LQ0	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC29	04092029	092014	T1	PGC29IQNGPT41886T1	1	9.30%	04092029	145400	1000000	04092017	04092018	INE752E07LR8	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	PGC29	04092029	092014	T1	PGC29OQNGPT41886T1	1	9.30%	04092029	145400	1000000	04092017	04092018	INE752E07LR8	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC22	23012022	012015	T1	PGC22IQNGPT42027T1	1	8.20%	23012022	64500	1000000	23012018	23012019	INE752E07MF1	CARE,AAA,CRISIL,AAA/STABLE,ICRA,AAA/STABLE	500000	Private	Fixed Coupon	Yearly
OQNGPT	PGC22	23012022	012015	T1	PGC22OQNGPT42027T1	1	8.20%	23012022	64500	1000000	23012018	23012019	INE752E07MF1	CARE,AAA,CRISIL,AAA/STABLE,ICRA,AAA/STABLE	10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC20A	09032020	032015	T1	PGC20AIQNGPT42072T1	1	8.15%	09032020	43500	1000000	09032018	09032019	INE752E07MIS	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	PGC20A	09032020	032015	T1	PGC20AOQNGPT42072T1	1	8.15%	09032020	43500	1000000	09032018	09032019	INE752E07MIS	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	PGC20	23122020	122015	T1	PGC20IQNGPT42361T1	1	8.32%	23122020	46600	1000000	23122017	23122018	INE752E07N1J	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	500000	Private	Fixed Coupon	Yearly
OQNGPT	PGC20	23122020	122015	T1	PGC20OQNGPT42361T1	1	8.32%	23122020	46600	1000000	23122017	23122018	INE752E07N1J	CARE,AAA,CRISIL,AAA/Stable,ICRA,AAA/Stable	10000	Private	Fixed Coupon	Yearly
IQNGPT	FCI28	22032028	032013	T1	FCI28IQNGPT41355T1	1	8.80%	22032028	470000	1000000	22032018	22032019	INE861G08027	CRISIL,AAA(SO),ICRA,AAA(SO)	500000	Private	Fixed Coupon	Yearly
OQNGPT	FCI28	22032028	032013	T1	FCI28OQNGPT41355T1	1	8.80%	22032028	470000	1000000	22032018	22032019	INE861G08027	CRISIL,AAA(SO),ICRA,AAA(SO)	10000	Private	Fixed Coupon	Yearly