



INVESTMENT MANAGERS

Disclosure in accordance with SEBI Circular no. SEBI/HO/IMD/DF4/CIR/P/2019/41 dated March 22, 2019 & SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019

Valuation of security issued by Sintex-BAPL Limited

Background:

SEBI vide Circular no. SEBI/HO/IMD/DF4/CIR/P/2019/41 dated March 22, 2019, has provided guidelines for valuation of debt and money market instruments below investment grade.

As per the Circular, all money market and debt securities which are rated below investment grade shall be valued at the price provided by valuation agencies. Till the time the valuation agencies compute the valuation of money market and debt securities classified as below investment grade, such securities shall be valued on the basis of indicative haircuts provided by these agencies.

A period of 90 days was provided to the Valuation agencies to develop necessary systems to provide prices of debt and money market securities rated below investment grade.

In reference to the above circular dated March 22, 2019 and with accordance of SEBI circular SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019; in case AMC decides to deviate from the valuation price for money market and debt securities provided by the valuation agencies, the rationale for deviation along-with details shall be disclosed to investors by disclosing instances of deviations under a separate head on their website.

Facts:

Until June 19, 2019 both the valuation agencies (i.e. CRISIL and ICRA) were providing the price of below investment grade securities after applying indicative haircut.

In light of the applicability of the above mentioned circulars, ICRA had started providing fair valuation of below investment grade securities which fall under the non-financial services sector and are not SO rated with effect from June 20, 2019.

Accordingly, ICRA had provided fair valuation for Sintex BAPL Limited on June 20, 2019. Whereas CRISIL had computed the price after applying indicative haircut.

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Since there was a large gap in the valuations provided by CRISIL & ICRA due to the difference in the methodology, the Valuation Committee of the AMC had in its meeting held on June 20, 2019 decided that it shall consider the prices provided by CRISIL derived through the haircut method till the time both the Valuation agencies adopt the method of fair valuation.

The detail impact on account of deviation is appended in **Annexure 1.**

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Annexure I

Issuer Name	Sintex-BAPL Limited
Current Rating	BWR D (effective August 21, 2019)
Scheme Name	DSP Credit Risk Fund

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
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20-Jun-19	50.4185	69.8295	(64,696,863)	-0.186%	49.6506	64.7373	(50,283,971)	-0.144%	48.9789	61.0698	(40,298,970)	-0.116%
21-Jun-19	50.4336	69.8324	(64,656,200)	-0.187%	49.6664	64.7285	(50,201,979)	-0.145%	48.9954	61.0503	(40,178,982)	-0.116%
24-Jun-19	50.4788	69.8896	(64,696,196)	-0.188%	49.7139	64.7794	(50,213,312)	-0.146%	49.0448	61.0906	(40,148,651)	-0.117%
25-Jun-19	50.4938	69.9141	(64,727,860)	-0.188%	49.7297	64.8050	(50,245,975)	-0.146%	49.0613	61.1150	(40,174,982)	-0.117%
26-Jun-19	50.5089	69.9119	(64,670,199)	-0.189%	49.7456	64.7879	(50,135,986)	-0.146%	49.0778	61.0848	(40,019,331)	-0.117%
27-Jun-19	50.5239	69.9364	(64,701,863)	-0.190%	49.7614	64.8135	(50,168,649)	-0.147%	49.0943	61.1093	(40,045,995)	-0.118%
28-Jun-19	50.5390	69.9609	(64,733,193)	-0.191%	49.7772	64.8391	(50,201,313)	-0.148%	49.1107	61.1337	(40,072,659)	-0.118%
30-Jun-19	50.5691	70.0100	(64,796,520)	-0.191%	49.8089	64.8904	(50,266,640)	-0.148%	49.1437	61.1826	(40,125,654)	-0.118%

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01-Jul-19	50.5842	70.0346	(64,828,183)	-0.192%	49.8247	64.9161	(50,299,636)	-0.149%	49.1602	61.2071	(40,152,318)	-0.119%
02-Jul-19	50.5992	70.0592	(64,860,180)	-0.193%	49.8405	64.9417	(50,332,300)	-0.150%	49.1767	61.2316	(40,178,982)	-0.120%
03-Jul-19	50.6143	70.0944	(64,927,173)	-0.195%	49.8564	64.9844	(50,421,624)	-0.151%	49.1931	61.2779	(40,278,638)	-0.121%
04-Jul-19	50.6293	70.1295	(64,994,167)	-0.197%	49.8722	65.0270	(50,510,948)	-0.153%	49.2096	61.3242	(40,377,962)	-0.122%
05-Jul-19	50.6444	70.1806	(65,114,155)	-0.197%	49.8880	65.0952	(50,685,598)	-0.154%	49.2261	61.4032	(40,586,274)	-0.123%
08-Jul-19	50.6895	70.2702	(65,262,473)	-0.198%	49.9355	65.1382	(50,670,599)	-0.154%	49.2755	61.3569	(40,267,306)	-0.122%
09-Jul-19	50.7046	70.2948	(65,294,137)	-0.199%	49.9513	65.1639	(50,703,596)	-0.155%	49.2920	61.3815	(40,294,304)	-0.123%
10-Jul-19	50.7197	70.3195	(65,326,133)	-0.200%	49.9672	65.1896	(50,736,259)	-0.155%	49.3085	61.4060	(40,320,968)	-0.123%
11-Jul-19	50.7347	70.3441	(65,358,130)	-0.200%	49.9830	65.2153	(50,769,256)	-0.155%	49.3250	61.4306	(40,347,965)	-0.124%
12-Jul-19	50.7498	70.3687	(65,389,794)	-0.201%	49.9988	65.2410	(50,802,253)	-0.156%	49.3415	61.4552	(40,374,962)	-0.124%
15-Jul-19	50.7949	70.4480	(65,503,782)	-0.201%	50.0463	65.3435	(50,985,568)	-0.157%	49.3909	61.5831	(40,636,603)	-0.125%
16-Jul-19	50.8100	70.5199	(65,693,097)	-0.202%	50.0621	65.3861	(51,074,892)	-0.157%	49.4074	61.5969	(40,627,604)	-0.125%
17-Jul-19	50.8250	70.5235	(65,655,101)	-0.203%	50.0780	65.3781	(50,995,233)	-0.158%	49.4239	61.5781	(40,509,949)	-0.125%
18-Jul-19	50.8401	70.5482	(65,687,097)	-0.206%	50.0938	65.4038	(51,028,230)	-0.160%	49.4403	61.6027	(40,537,279)	-0.127%
19-Jul-19	50.8552	70.5730	(65,719,427)	-0.207%	50.1096	65.4296	(51,061,560)	-0.161%	49.4568	61.6273	(40,564,277)	-0.128%
22-Jul-19	50.9003	70.6211	(65,729,426)	-0.208%	50.1571	65.4650	(51,021,231)	-0.161%	49.5063	61.6472	(40,465,620)	-0.128%
23-Jul-19	50.9154	70.6407	(65,744,425)	-0.209%	50.1730	65.4573	(50,942,572)	-0.162%	49.5228	61.6288	(40,349,298)	-0.128%
24-Jul-19	50.9304	70.6655	(65,777,088)	-0.210%	50.1888	65.4831	(50,975,902)	-0.163%	49.5392	61.6534	(40,376,629)	-0.129%
25-Jul-19	50.9455	70.6437	(65,654,101)	-0.211%	50.2046	65.4338	(50,758,924)	-0.163%	49.5557	61.5814	(40,081,658)	-0.129%
26-Jul-19	50.9606	70.6789	(65,721,094)	-0.212%	50.2204	65.4764	(50,848,248)	-0.164%	49.5722	61.6276	(40,180,648)	-0.130%
29-Jul-19	51.0057	70.7794	(65,905,742)	-0.213%	50.2679	65.5958	(51,087,891)	-0.165%	49.6216	61.7662	(40,477,952)	-0.131%
30-Jul-19	51.0208	70.8146	(65,972,735)	-0.217%	50.2838	65.6384	(51,176,882)	-0.169%	49.6381	61.8125	(40,577,275)	-0.134%
31-Jul-19	51.0358	70.8549	(66,057,060)	-0.240%	50.2996	65.6893	(51,293,870)	-0.187%	49.6546	61.8695	(40,712,262)	-0.148%

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01-Aug-19	51.0509	70.8747	(66,072,725)	-0.249%	50.3154	65.7318	(51,382,861)	-0.194%	49.6711	61.9050	(40,775,589)	-0.154%
02-Aug-19	51.0659	70.9253	(66,191,380)	-0.254%	50.3312	65.7994	(51,555,511)	-0.198%	49.6876	61.9835	(40,982,235)	-0.157%
05-Aug-19	51.1111	71.0093	(66,320,701)	-0.256%	50.3787	65.8549	(51,582,175)	-0.199%	49.7370	62.0155	(40,924,241)	-0.158%
06-Aug-19	51.1262	71.0496	(66,404,692)	-0.262%	50.3946	65.9057	(51,698,496)	-0.204%	49.7535	62.0725	(41,059,227)	-0.162%
07-Aug-19	51.1412	71.0550	(66,372,695)	-0.263%	50.4104	65.9205	(51,695,163)	-0.205%	49.7700	62.0965	(41,084,225)	-0.163%
08-Aug-19	51.1563	71.0953	(66,456,687)	-0.265%	50.4262	65.9713	(51,811,818)	-0.207%	49.7864	62.1534	(41,219,211)	-0.164%
09-Aug-19	51.1713	71.0794	(66,353,697)	-0.266%	50.4421	65.9392	(51,651,834)	-0.207%	49.8029	62.0923	(40,960,570)	-0.164%
13-Aug-19	51.2316	71.1694	(66,452,687)	-0.267%	50.5054	66.0266	(51,732,160)	-0.208%	49.8689	62.1702	(41,000,233)	-0.165%
14-Aug-19	51.2466	71.1590	(66,368,029)	-0.270%	50.5212	65.9949	(51,573,842)	-0.210%	49.8853	62.1522	(40,885,578)	-0.166%
16-Aug-19	51.2767	71.2245	(66,486,017)	-0.278%	50.5529	66.0717	(51,724,160)	-0.217%	49.9183	62.2340	(41,048,228)	-0.172%
19-Aug-19	51.3219	71.2999	(66,586,674)	-0.280%	50.6004	66.1498	(51,826,150)	-0.218%	49.9677	62.3086	(41,132,220)	-0.173%
20-Aug-19	51.3370	71.3251	(66,620,337)	-0.283%	50.6162	66.1759	(51,860,480)	-0.220%	49.9842	62.3335	(41,160,217)	-0.175%
21-Aug-19	28.3643	46.9588	(61,975,469)	-0.267%	27.8875	44.1457	(54,188,581)	-0.233%	27.4355	41.7728	(47,786,221)	-0.206%
22-Aug-19	28.3730	46.9830	(62,027,130)	-0.270%	27.8966	44.2121	(54,379,562)	-0.237%	27.4449	41.8060	(47,865,546)	-0.209%
23-Aug-19	28.3817	47.0000	(62,054,794)	-0.276%	27.9056	44.2300	(54,409,225)	-0.242%	27.4544	41.8233	(47,891,544)	-0.213%
26-Aug-19	28.4078	47.0582	(62,161,783)	-0.278%	27.9329	44.2960	(54,538,212)	-0.244%	27.4827	41.8909	(48,022,531)	-0.215%
27-Aug-19	28.4165	47.0753	(62,189,780)	-0.284%	27.9419	44.3139	(54,567,876)	-0.249%	27.4921	41.9081	(48,048,528)	-0.220%
28-Aug-19	28.4252	47.0923	(62,217,444)	-0.288%	27.9510	44.3319	(54,597,540)	-0.253%	27.5015	41.9252	(48,074,192)	-0.222%
29-Aug-19	28.4339	47.0951	(62,197,780)	-0.292%	27.9601	44.3257	(54,546,545)	-0.256%	27.5110	41.9105	(47,993,534)	-0.226%
30-Aug-19	28.4426	47.1122	(62,225,777)	-0.293%	27.9692	44.3437	(54,576,209)	-0.257%	27.5204	41.9277	(48,019,531)	-0.226%
31-Aug-19	28.4513	47.1292	(62,253,441)	-0.293%	27.9782	44.3616	(54,605,872)	-0.257%	27.5299	41.9450	(48,045,528)	-0.226%

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03-Sep-19	28.4773	47.2018	(62,408,759)	-0.294%	28.0055	44.4518	(54,815,518)	-0.258%	27.5582	42.0446	(48,283,171)	-0.228%
04-Sep-19	28.4860	47.2189	(62,436,756)	-0.297%	28.0145	44.4697	(54,845,182)	-0.261%	27.5676	42.0619	(48,309,502)	-0.230%
05-Sep-19	28.4947	47.2360	(62,464,753)	-0.299%	28.0236	44.4697	(54,814,851)	-0.263%	27.5770	42.0392	(48,202,513)	-0.231%
06-Sep-19	28.5034	47.2531	(62,492,750)	-0.302%	28.0327	44.4877	(54,844,515)	-0.265%	27.5865	42.0565	(48,228,510)	-0.233%
09-Sep-19	28.5295	47.3116	(62,600,739)	-0.301%	28.0599	44.5478	(54,954,171)	-0.264%	27.6148	42.1163	(48,333,500)	-0.232%
11-Sep-19	28.5469	47.3353	(62,621,737)	-0.302%	28.0781	44.5659	(54,953,837)	-0.265%	27.6336	42.1190	(48,279,838)	-0.233%
12-Sep-19	28.5556	47.3455	(62,626,737)	-0.307%	28.0871	44.5720	(54,944,172)	-0.269%	27.6431	42.1205	(48,253,174)	-0.237%
13-Sep-19	28.5643	47.3627	(62,655,067)	-0.316%	28.0962	44.5901	(54,974,169)	-0.278%	27.6525	42.1378	(48,279,505)	-0.244%
16-Sep-19	28.5904	47.3865	(62,647,401)	-0.319%	28.1234	44.5968	(54,905,842)	-0.279%	27.6808	42.1265	(48,147,518)	-0.245%
17-Sep-19	28.5991	47.3864	(62,618,071)	-0.325%	28.1325	44.5971	(54,876,512)	-0.285%	27.6903	42.1203	(48,095,190)	-0.249%
18-Sep-19	28.6078	47.4141	(62,681,398)	-0.326%	28.1416	44.6331	(54,966,170)	-0.286%	27.6997	42.1613	(48,200,513)	-0.251%
19-Sep-19	28.6165	47.4315	(62,710,395)	-0.328%	28.1507	44.6512	(54,996,167)	-0.288%	27.7091	42.1787	(48,227,177)	-0.252%
20-Sep-19	28.6252	47.3970	(62,566,409)	-0.332%	28.1597	44.5807	(54,731,193)	-0.290%	27.7186	42.0467	(47,755,557)	-0.253%
23-Sep-19	28.6513	47.4492	(62,653,401)	-0.334%	28.1869	44.6119	(54,744,525)	-0.292%	27.7469	42.0991	(47,835,883)	-0.255%
24-Sep-19	28.6600	47.4666	(62,682,398)	-0.339%	28.1960	44.6302	(54,775,189)	-0.296%	27.7563	42.0775	(47,732,560)	-0.258%
25-Sep-19	28.6686	47.4840	(62,711,728)	-0.342%	28.2051	44.6484	(54,805,519)	-0.299%	27.7657	42.0950	(47,759,557)	-0.261%
26-Sep-19	28.6773	47.5015	(62,741,059)	-0.347%	28.2142	44.6667	(54,836,183)	-0.303%	27.7752	42.1203	(47,812,218)	-0.265%
27-Sep-19	28.6860	47.5189	(62,770,056)	-0.350%	28.2232	44.6850	(54,867,179)	-0.306%	27.7846	42.1378	(47,839,216)	-0.267%
30-Sep-19	28.7121	47.5782	(62,880,711)	-0.353%	28.2505	44.7516	(54,998,166)	-0.309%	27.8129	42.2137	(47,997,866)	-0.270%

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01-Oct-19	28.7208	47.6059	(62,944,038)	-0.356%	28.2595	44.7873	(55,087,157)	-0.312%	27.8223	42.2546	(48,102,856)	-0.272%
03-Oct-19	28.7382	47.6578	(63,059,027)	-0.358%	28.2777	44.8532	(55,246,142)	-0.314%	27.8412	42.3286	(48,286,504)	-0.274%
04-Oct-19	28.7469	47.6753	(63,088,357)	-0.360%	28.2868	44.8715	(55,276,805)	-0.315%	27.8507	42.3462	(48,313,502)	-0.276%
07-Oct-19	28.7730	47.7278	(63,176,348)	-0.360%	28.3140	44.9088	(55,310,468)	-0.316%	27.8790	42.3597	(48,264,173)	-0.275%
09-Oct-19	28.7904	47.7629	(63,235,343)	-0.362%	28.3321	44.9454	(55,372,129)	-0.317%	27.8978	42.3948	(48,318,501)	-0.276%
10-Oct-19	28.7991	47.7804	(63,264,673)	-0.363%	28.3412	44.9638	(55,403,126)	-0.318%	27.9073	42.4124	(48,345,498)	-0.278%
11-Oct-19	28.8078	47.7980	(63,294,337)	-0.365%	28.3503	44.9995	(55,491,784)	-0.320%	27.9167	42.4533	(48,450,488)	-0.279%
14-Oct-19	28.8339	47.8507	(63,382,994)	-0.366%	28.3775	45.0545	(55,584,441)	-0.321%	27.9450	42.5059	(48,531,480)	-0.280%
15-Oct-19	28.8426	47.8683	(63,412,658)	-0.369%	28.3866	45.0729	(55,615,438)	-0.324%	27.9544	42.5235	(48,558,810)	-0.283%
16-Oct-19	28.8513	47.8893	(63,453,654)	-0.371%	28.3957	45.0970	(55,665,433)	-0.325%	27.9639	42.5489	(48,611,805)	-0.284%
17-Oct-19	28.8600	47.9069	(63,483,318)	-0.374%	28.4047	45.1153	(55,696,430)	-0.328%	27.9733	42.5664	(48,638,802)	-0.287%
18-Oct-19	28.8686	47.9245	(63,513,315)	-0.376%	28.4138	45.1337	(55,727,427)	-0.330%	27.9827	42.5840	(48,666,133)	-0.288%
22-Oct-19	28.9034	47.9951	(63,632,636)	-0.379%	28.4501	45.2072	(55,851,414)	-0.333%	28.0205	42.6545	(48,775,122)	-0.290%
23-Oct-19	28.9121	48.0128	(63,662,633)	-0.381%	28.4592	45.2486	(55,959,070)	-0.335%	28.0299	42.7031	(48,905,776)	-0.293%
24-Oct-19	28.9208	48.0436	(63,736,292)	-0.384%	28.4683	45.2670	(55,990,067)	-0.338%	28.0394	42.7285	(48,958,770)	-0.295%
25-Oct-19	28.9295	48.0613	(63,766,289)	-0.385%	28.4773	45.2854	(56,021,397)	-0.338%	28.0488	42.7461	(48,986,101)	-0.296%
29-Oct-19	28.9643	48.1321	(63,886,277)	-0.386%	28.5136	45.3590	(56,145,718)	-0.339%	28.0865	42.8165	(49,095,090)	-0.297%
30-Oct-19	28.9730	48.1662	(63,970,936)	-0.387%	28.5227	45.4348	(56,368,029)	-0.341%	28.0960	42.8729	(49,251,408)	-0.298%
31-Oct-19	28.9817	48.2002	(64,055,261)	-0.389%	28.5318	45.4819	(56,494,683)	-0.343%	28.1054	42.9293	(49,408,059)	-0.300%
01-Nov-19	28.9904	48.2277	(64,117,921)	-0.390%	28.5408	45.5289	(56,621,337)	-0.344%	28.1148	42.9469	(49,435,389)	-0.300%
04-Nov-19	29.0165	48.2809	(64,208,245)	-0.391%	28.5681	45.5840	(56,713,995)	-0.346%	28.1431	42.9998	(49,517,381)	-0.302%
05-Nov-19	29.0252	48.2889	(64,205,912)	-0.392%	28.5771	45.5851	(56,687,664)	-0.346%	28.1526	42.9943	(49,467,386)	-0.302%

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INVESTMENT MANAGERS

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
06-Nov-19	29.0339	48.3066	(64,235,909)	-0.393%	28.5862	45.6207	(56,775,989)	-0.348%	28.1620	43.0119	(49,494,717)	-0.303%
07-Nov-19	29.0426	48.3179	(64,244,575)	-0.396%	28.5953	45.6276	(56,768,656)	-0.350%	28.1715	43.0142	(49,470,719)	-0.305%
08-Nov-19	29.0513	48.3196	(64,221,244)	-0.396%	28.6044	45.6289	(56,742,659)	-0.350%	28.1809	43.0087	(49,421,057)	-0.305%
11-Nov-19	29.0773	48.3731	(64,312,901)	-0.398%	28.6316	45.6841	(56,835,983)	-0.352%	28.2092	43.0618	(49,503,716)	-0.306%
13-Nov-19	29.0947	48.4184	(64,405,892)	-0.399%	28.6497	45.7380	(56,955,304)	-0.353%	28.2281	43.0972	(49,558,710)	-0.307%
14-Nov-19	29.1034	48.4426	(64,457,554)	-0.401%	28.6588	45.7678	(57,024,297)	-0.355%	28.2375	43.1380	(49,663,367)	-0.309%
15-Nov-19	29.1121	48.4605	(64,488,217)	-0.402%	28.6679	45.7862	(57,055,294)	-0.356%	28.2469	43.1557	(49,691,030)	-0.310%
18-Nov-19	29.1382	48.4736	(64,444,888)	-0.406%	28.6951	45.7998	(57,009,965)	-0.359%	28.2752	43.1698	(49,643,702)	-0.312%
19-Nov-19	29.1469	48.4779	(64,430,223)	-0.410%	28.7042	45.8044	(56,994,967)	-0.362%	28.2847	43.1746	(49,628,037)	-0.316%
20-Nov-19	29.1556	48.4823	(64,415,891)	-0.411%	28.7133	45.8089	(56,979,635)	-0.363%	28.2941	43.1793	(49,612,372)	-0.316%
21-Nov-19	29.1643	48.4866	(64,401,226)	-0.414%	28.7223	45.8134	(56,964,636)	-0.366%	28.3035	43.1840	(49,596,707)	-0.319%
22-Nov-19	29.1730	48.4910	(64,386,894)	-0.415%	28.7314	45.8180	(56,949,638)	-0.367%	28.3130	43.1887	(49,580,708)	-0.319%
25-Nov-19	29.1991	48.5040	(64,343,232)	-0.416%	28.7586	45.8316	(56,904,309)	-0.367%	28.3413	43.2029	(49,533,713)	-0.320%
26-Nov-19	29.2078	48.5084	(64,328,900)	-0.418%	28.7677	45.8361	(56,888,977)	-0.369%	28.3507	43.2076	(49,518,048)	-0.322%
27-Nov-19	29.2165	48.5127	(64,314,235)	-0.420%	28.7768	45.8407	(56,873,979)	-0.371%	28.3602	43.2123	(49,502,049)	-0.323%
28-Nov-19	29.2252	48.5171	(64,299,903)	-0.421%	28.7858	45.8452	(56,858,980)	-0.373%	28.3696	43.2170	(49,486,384)	-0.324%
29-Nov-19	29.2339	48.5214	(64,285,238)	-0.422%	28.7949	45.8497	(56,843,648)	-0.373%	28.3790	43.2217	(49,470,719)	-0.325%
02-Dec-19	29.2600	48.5345	(64,241,909)	-0.425%	28.8221	45.8633	(56,798,320)	-0.376%	28.4073	43.2359	(49,423,724)	-0.327%
03-Dec-19	29.2686	48.5388	(64,227,577)	-0.427%	28.8312	45.8679	(56,783,321)	-0.378%	28.4168	43.2406	(49,407,725)	-0.328%
04-Dec-19	29.2773	48.5431	(64,212,911)	-0.427%	28.8403	45.8724	(56,767,989)	-0.378%	28.4262	43.2453	(49,392,060)	-0.329%
05-Dec-19	29.2860	48.5475	(64,198,580)	-0.429%	28.8494	45.8770	(56,752,991)	-0.379%	28.4356	43.2500	(49,376,395)	-0.330%
06-Dec-19	29.2947	48.5518	(64,183,914)	-0.430%	28.8584	45.8815	(56,737,992)	-0.380%	28.4451	43.2548	(49,360,730)	-0.331%
09-Dec-19	29.3208	48.5649	(64,140,585)	-0.432%	28.8857	45.8951	(56,692,330)	-0.382%	28.4734	43.2689	(49,313,402)	-0.332%

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INVESTMENT MANAGERS

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
10-Dec-19	29.3295	48.5692	(64,125,920)	-0.435%	28.8947	45.8996	(56,677,332)	-0.384%	28.4828	43.2736	(49,297,736)	-0.334%
11-Dec-19	29.3382	48.5736	(64,111,588)	-0.437%	28.9038	45.9042	(56,662,333)	-0.386%	28.4923	43.2784	(49,282,071)	-0.336%
12-Dec-19	29.3469	48.5779	(64,096,923)	-0.444%	28.9129	45.9087	(56,647,001)	-0.392%	28.5017	43.2831	(49,266,406)	-0.341%
13-Dec-19	29.3556	48.5823	(64,082,591)	-0.445%	28.9220	45.9133	(56,632,003)	-0.393%	28.5111	43.2878	(49,250,741)	-0.342%
16-Dec-19	29.3817	48.9564	(65,242,475)	-0.453%	28.9492	46.2388	(57,626,237)	-0.400%	28.5394	43.5867	(50,152,651)	-0.348%
17-Dec-19	29.3904	48.9928	(65,334,799)	-0.455%	28.9583	46.2850	(57,749,891)	-0.402%	28.5489	43.6122	(50,205,979)	-0.349%
18-Dec-19	29.3991	49.0111	(65,366,796)	-0.457%	28.9673	46.3092	(57,800,553)	-0.404%	28.5583	43.6453	(50,284,971)	-0.352%
19-Dec-19	29.4078	49.0294	(65,398,793)	-0.458%	28.9764	46.3279	(57,832,550)	-0.405%	28.5677	43.6632	(50,313,302)	-0.352%
20-Dec-19	29.4165	49.0477	(65,430,790)	-0.459%	28.9855	46.3467	(57,864,880)	-0.406%	28.5772	43.7039	(50,417,291)	-0.354%
23-Dec-19	29.4426	49.1177	(65,577,108)	-0.460%	29.0127	46.4028	(57,961,203)	-0.407%	28.6055	43.7578	(50,502,616)	-0.354%
24-Dec-19	29.4513	49.1360	(65,609,105)	-0.462%	29.0218	46.4216	(57,993,533)	-0.408%	28.6149	43.7757	(50,530,946)	-0.356%
26-Dec-19	29.4686	49.1579	(65,624,437)	-0.465%	29.0399	46.4427	(58,003,532)	-0.411%	28.6338	43.7741	(50,462,620)	-0.357%
27-Dec-19	29.4773	49.1822	(65,676,432)	-0.467%	29.0490	46.4724	(58,072,192)	-0.413%	28.6432	43.8071	(50,541,279)	-0.359%
30-Dec-19	29.5034	49.2375	(65,773,755)	-0.469%	29.0762	46.5287	(58,169,183)	-0.415%	28.6715	43.8462	(50,577,275)	-0.361%
31-Dec-19	29.5121	49.2560	(65,806,419)	-0.471%	29.0853	46.5475	(58,201,513)	-0.417%	28.6810	43.8417	(50,530,613)	-0.362%
01-Jan-20	29.5208	49.2832	(65,868,079)	-0.473%	29.0944	46.5826	(58,288,171)	-0.418%	28.6904	43.8898	(50,659,600)	-0.364%
02-Jan-20	29.5295	49.3016	(65,900,409)	-0.473%	29.1034	46.6013	(58,320,501)	-0.419%	28.6998	43.9078	(50,688,264)	-0.364%
03-Jan-20	29.5382	49.3288	(65,962,070)	-0.473%	29.1125	46.6364	(58,407,159)	-0.419%	28.7093	43.9484	(50,791,920)	-0.365%
06-Jan-20	29.5643	49.3756	(66,031,063)	-0.474%	29.1397	46.6765	(58,450,154)	-0.420%	28.7376	43.9651	(50,753,258)	-0.365%
07-Jan-20	29.5730	49.3941	(66,063,726)	-0.475%	29.1488	46.6953	(58,482,485)	-0.421%	28.7470	43.9832	(50,782,255)	-0.365%
08-Jan-20	29.5817	49.4184	(66,115,721)	-0.476%	29.1579	46.7250	(58,551,144)	-0.422%	28.7564	44.0237	(50,885,911)	-0.367%
09-Jan-20	29.5904	49.4369	(66,148,385)	-0.482%	29.1670	46.7438	(58,583,474)	-0.427%	28.7659	44.0418	(50,914,575)	-0.371%
10-Jan-20	29.5991	49.4526	(66,171,716)	-0.482%	29.1760	46.7572	(58,598,140)	-0.427%	28.7753	44.0524	(50,918,574)	-0.371%
13-Jan-20	29.6252	49.5083	(66,270,372)	-0.484%	29.2033	46.8138	(58,695,797)	-0.428%	28.8036	44.1067	(5,10,05,232)	-0.372%

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INVESTMENT MANAGERS

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
14-Jan-20	29.6339	49.5154	(66,265,040)	-0.485%	29.2123	46.8111	(58,656,800)	-0.429%	28.8131	44.1100	(50,984,568)	-0.373%
15-Jan-20	29.6426	49.5454	(66,336,032)	-0.486%	29.2214	46.8515	(58,761,123)	-0.430%	28.8225	44.1356	(51,038,562)	-0.374%
16-Jan-20	29.6513	49.5641	(66,369,362)	-0.486%	29.2305	46.8703	(58,793,453)	-0.431%	28.8319	44.1537	(51,067,559)	-0.374%
17-Jan-20	29.6600	49.5827	(66,402,359)	-0.489%	29.2396	46.8892	(58,826,117)	-0.433%	28.8414	44.1793	(51,121,221)	-0.377%
20-Jan-20	29.6860	49.6386	(66,502,016)	-0.491%	29.2668	46.9459	(58,924,440)	-0.435%	28.8697	44.2338	(51,208,545)	-0.378%
21-Jan-20	29.6947	49.6572	(66,535,013)	-0.492%	29.2759	46.9648	(58,957,104)	-0.436%	28.8791	44.2668	(51,287,204)	-0.379%
22-Jan-20	29.7034	49.6787	(66,577,675)	-0.493%	29.2849	46.9890	(59,007,765)	-0.437%	28.8885	44.2998	(51,365,863)	-0.380%
23-Jan-20	29.7121	49.7030	(66,629,670)	-0.495%	29.2940	47.0185	(59,075,759)	-0.439%	28.8980	44.3180	(51,394,860)	-0.382%
24-Jan-20	29.7208	49.7217	(66,663,000)	-0.496%	29.3031	47.0375	(59,108,755)	-0.440%	28.9074	44.3510	(51,473,519)	-0.383%
27-Jan-20	29.7469	49.7847	(66,785,987)	-0.498%	29.3303	47.1086	(59,255,074)	-0.442%	28.9357	44.4116	(51,581,175)	-0.384%
28-Jan-20	29.7556	49.8033	(66,818,984)	-0.501%	29.3394	47.1275	(59,287,737)	-0.444%	28.9451	44.4371	(51,634,836)	-0.387%
29-Jan-20	29.7643	49.8220	(66,852,314)	-0.503%	29.3485	47.1464	(59,320,401)	-0.447%	28.9546	44.4404	(51,614,171)	-0.389%
30-Jan-20	29.7730	49.8407	(66,885,644)	-0.505%	29.3575	47.1653	(59,353,397)	-0.448%	28.9640	44.4586	(51,643,502)	-0.390%
31-Jan-20	29.7817	49.8594	(66,918,974)	-0.508%	29.3666	47.1842	(59,386,061)	-0.451%	28.9735	44.4768	(51,672,499)	-0.392%
03-Feb-20	29.8078	49.9239	(67,046,961)	-0.509%	29.3938	47.2672	(59,572,042)	-0.452%	29.0018	44.5758	(51,908,142)	-0.394%
04-Feb-20	29.8165	49.9426	(67,080,291)	-0.510%	29.4029	47.2861	(59,604,706)	-0.453%	29.0112	44.5939	(51,937,139)	-0.395%
05-Feb-20	29.8252	49.9613	(67,113,621)	-0.513%	29.4120	47.3051	(59,637,702)	-0.456%	29.0206	44.6121	(51,966,470)	-0.397%
06-Feb-20	29.8339	50.0209	(67,283,271)	-0.515%	29.4210	47.4030	(59,934,006)	-0.459%	29.0301	44.7416	(52,366,430)	-0.401%
07-Feb-20	29.8426	50.0532	(67,361,930)	-0.516%	29.4301	47.4483	(60,054,661)	-0.460%	29.0395	44.7970	(52,519,748)	-0.402%
10-Feb-20	29.8686	50.1092	(67,461,920)	-0.517%	29.4573	47.5047	(60,151,984)	-0.461%	29.0678	44.8662	(52,656,067)	-0.403%
11-Feb-20	29.8773	50.1279	(67,495,250)	-0.519%	29.4664	47.5236	(60,184,648)	-0.462%	29.0772	44.8843	(52,685,064)	-0.405%
12-Feb-20	29.8860	50.1466	(67,528,580)	-0.520%	29.4755	47.5424	(60,216,978)	-0.464%	29.0867	44.8876	(52,664,400)	-0.406%
13-Feb-20	29.8947	50.1734	(67,588,907)	-0.521%	29.4846	47.5770	(60,301,969)	-0.465%	29.0961	44.9281	(52,768,056)	-0.407%
14-Feb-20	29.9034	50.1921	(67,622,237)	-0.522%	29.4936	47.5958	(60,334,633)	-0.466%	29.1055	44.9462	(52,797,053)	-0.407%

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	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
17-Feb-20	29.9295	50.2483	(67,722,560)	-0.523%	29.5209	47.6524	(60,432,290)	-0.467%	29.1339	45.0081	(52,908,709)	-0.409%
18-Feb-20	29.9382	50.2565	(67,720,894)	-0.525%	29.5299	47.6503	(60,395,293)	-0.468%	29.1433	44.9966	(52,839,049)	-0.409%
20-Feb-20	29.9556	50.2941	(67,788,221)	-0.526%	29.5481	47.6881	(60,460,620)	-0.469%	29.1622	45.0182	(52,848,048)	-0.410%
24-Feb-20	29.9904	50.3695	(67,923,540)	-0.529%	29.5844	47.7637	(60,591,607)	-0.472%	29.1999	45.0836	(52,940,372)	-0.412%
25-Feb-20	29.9991	50.3884	(67,957,537)	-0.533%	29.5935	47.7827	(60,624,604)	-0.476%	29.2093	45.0797	(52,896,043)	-0.415%
26-Feb-20	30.0078	50.4151	(68,017,531)	-0.535%	29.6025	47.8171	(60,709,262)	-0.477%	29.2188	45.1201	(52,999,033)	-0.417%
27-Feb-20	30.0165	50.4287	(68,033,863)	-0.536%	29.6116	47.8257	(60,707,595)	-0.478%	29.2282	45.1089	(52,930,373)	-0.417%
28-Feb-20	30.0252	50.4218	(67,981,868)	-0.536%	29.6207	47.7930	(60,568,276)	-0.478%	29.2376	45.0904	(52,837,382)	-0.417%
02-Mar-20	30.0513	50.4787	(68,084,524)	-0.537%	29.6479	47.8500	(60,667,599)	-0.479%	29.2659	45.1453	(52,926,040)	-0.418%
03-Mar-20	30.0600	50.4977	(68,118,854)	-0.540%	29.6570	47.8690	(60,700,596)	-0.482%	29.2754	45.1929	(53,053,028)	-0.421%
04-Mar-20	30.0686	50.5423	(68,238,842)	-0.542%	29.6661	47.9394	(60,904,909)	-0.483%	29.2848	45.2847	(53,327,667)	-0.423%
05-Mar-20	30.0773	50.5613	(68,273,172)	-0.543%	29.6751	47.9584	(60,938,239)	-0.484%	29.2943	45.2883	(53,308,002)	-0.424%
06-Mar-20	30.0860	50.5802	(68,307,169)	-0.544%	29.6842	47.9773	(60,970,902)	-0.486%	29.3037	45.3139	(53,361,997)	-0.425%
09-Mar-20	30.1121	50.6474	(68,444,155)	-0.548%	29.7114	48.0548	(61,138,552)	-0.490%	29.3320	45.3761	(53,474,985)	-0.428%
11-Mar-20	30.1295	50.6628	(68,437,489)	-0.552%	29.7296	48.0468	(61,051,228)	-0.492%	29.3509	45.3249	(53,241,342)	-0.429%
12-Mar-20	30.1382	50.6319	(68,305,502)	-0.561%	29.7386	47.9642	(60,745,925)	-0.499%	29.3603	45.1833	(52,738,059)	-0.433%
13-Mar-20	30.1469	50.6187	(68,232,509)	-0.563%	29.7477	47.9177	(60,560,610)	-0.500%	29.3697	45.0861	(52,382,761)	-0.433%
16-Mar-20	30.1730	50.6768	(68,339,165)	-0.568%	29.7749	47.9754	(60,662,267)	-0.504%	29.3980	45.1417	(52,473,752)	-0.436%
17-Mar-20	30.1817	50.6642	(68,268,173)	-0.570%	29.7840	47.9294	(60,478,618)	-0.505%	29.4075	45.0670	(52,193,114)	-0.436%
18-Mar-20	30.1904	50.6151	(68,075,525)	-0.573%	29.7931	47.8091	(60,047,328)	-0.506%	29.4169	44.8860	(51,558,510)	-0.434%
19-Mar-20	30.1991	50.5401	(67,796,553)	-0.581%	29.8022	47.6357	(59,439,056)	-0.510%	29.4263	44.6510	(50,743,925)	-0.435%
20-Mar-20	30.2078	50.5721	(67,874,212)	-0.591%	29.8112	47.6800	(59,556,710)	-0.518%	29.4358	44.6419	(50,681,931)	-0.441%
23-Mar-20	30.2339	50.5672	(67,770,889)	-0.591%	29.8385	47.6071	(59,222,744)	-0.517%	29.4641	44.5523	(50,288,971)	-0.439%
24-Mar-20	30.2426	50.5873	(67,808,885)	-0.597%	29.8475	47.6269	(59,258,740)	-0.522%	29.4735	44.5712	(50,320,634)	-0.443%

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INVESTMENT MANAGERS

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
26-Mar-20	30.2600	50.6276	(67,885,211)	-0.603%	29.8657	47.6666	(59,330,400)	-0.527%	29.4924	44.6785	(50,615,271)	-0.450%
27-Mar-20	30.2686	50.9890	(69,061,093)	-0.608%	29.8748	48.4276	(61,836,482)	-0.544%	29.5018	45.7426	(54,130,586)	-0.476%
30-Mar-20	30.2947	51.0228	(69,08,6757)	-0.610%	29.9020	48.4348	(61,769,822)	-0.546%	29.5301	45.7253	(53,978,602)	-0.477%
31-Mar-20	30.3034	51.0660	(69,201,746)	-0.614%	29.9111	48.5039	(61,969,802)	-0.550%	29.5396	45.8162	(54,249,908)	-0.482%
03-Apr-20	30.3295	51.1121	(69,268,406)	-0.620%	29.9383	48.5363	(61,987,134)	-0.555%	29.5679	45.8715	(54,339,899)	-0.486%
07-Apr-20	28.9695	50.4642	(71,641,835)	-0.647%	28.9695	48.0509	(63,598,306)	-0.574%	28.9695	45.4829	(55,039,162)	-0.497%
08-Apr-20	28.9695	50.4213	(71,498,849)	-0.659%	28.9695	47.9424	(63,236,676)	-0.583%	28.9695	45.2965	(54,417,891)	-0.501%
09-Apr-20	28.9695	50.4136	(71,473,185)	-0.672%	28.9695	47.9082	(63,122,687)	-0.594%	28.9695	45.2748	(54,345,565)	-0.511%
13-Apr-20	28.9695	50.4753	(71,678,831)	-0.681%	28.9695	47.9679	(63,321,667)	-0.602%	28.9695	45.3307	(54,531,880)	-0.518%
15-Apr-20	28.9695	50.5062	(71,781,821)	-0.689%	28.9695	47.9977	(63,420,991)	-0.609%	28.9695	45.3445	(54,577,875)	-0.524%
16-Apr-20	28.9695	50.5488	(71,923,807)	-0.696%	28.9695	48.0710	(63,665,300)	-0.616%	28.9695	45.4294	(54,860,847)	-0.531%
17-Apr-20	28.9695	50.6320	(72,201,113)	-0.697%	28.9695	48.2323	(64,202,912)	-0.620%	28.9695	45.6571	(55,619,771)	-0.537%
20-Apr-20	28.9695	50.6709	(72,330,766)	-0.698%	28.9695	48.2765	(64,350,231)	-0.621%	28.9695	45.7703	(55,997,066)	-0.540%
21-Apr-20	28.9695	50.6706	(72,329,766)	-0.701%	28.9695	48.2571	(64,285,571)	-0.623%	28.9695	45.7698	(55,995,400)	-0.543%
22-Apr-20	28.9695	50.7082	(72,455,087)	-0.709%	28.9695	48.3206	(64,497,216)	-0.631%	28.9695	45.8194	(56,160,717)	-0.549%
23-Apr-20	28.9695	50.7168	(72,483,751)	-0.712%	28.9695	48.3207	(64,497,550)	-0.633%	28.9695	45.8476	(56,254,707)	-0.552%
24-Apr-20	28.9695	50.6879	(72,387,427)	-0.715%	28.9695	48.2385	(64,223,577)	-0.635%	28.9695	45.6475	(55,587,774)	-0.549%
27-Apr-20	28.9695	50.7343	(72,542,078)	-0.796%	28.9695	48.2832	(64,372,562)	-0.707%	28.9695	45.6894	(55,727,427)	-0.612%
28-Apr-20	28.9695	50.7343	(72,542,078)	-0.902%	28.9695	48.2832	(64,372,562)	-0.801%	28.9695	45.6894	(55,727,427)	-0.693%
29-Apr-20	28.9695	50.7545	(72,609,405)	-0.988%	28.9695	48.2890	(64,391,894)	-0.876%	28.9695	45.6820	(55,702,763)	-0.758%
30-Apr-20	28.9695	50.7701	(72,661,400)	-1.069%	28.9695	48.3039	(64,441,555)	-0.948%	28.9695	45.7313	(55,867,079)	-0.822%
04-May-20	28.9695	50.8646	(72,976,368)	-1.123%	28.9695	48.4354	(64,879,845)	-0.999%	28.9695	45.8580	(56,289,371)	-0.867%

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INVESTMENT MANAGERS

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05-May-20	28.9695	50.8908	(73,063,693)	-1.211%	28.9695	48.4742	(65,009,165)	-1.078%	28.9695	45.9074	(56,454,021)	-0.936%
06-May-20	28.9695	50.9063	(73,115,354)	-1.341%	28.9695	48.4891	(65,058,827)	-1.194%	28.9695	45.9923	(56,736,992)	-1.041%
08-May-20	28.9695	50.9374	(73,219,011)	-1.353%	28.9695	48.5188	(65,157,817)	-1.204%	28.9695	46.0202	(56,829,983)	-1.050%
11-May-20	28.9695	50.9945	(73,409,325)	-1.434%	28.9695	48.5873	(65,386,127)	-1.277%	28.9695	46.0620	(56,969,303)	-1.113%
12-May-20	28.9695	51.0414	(73,565,643)	-1.463%	28.9695	48.6736	(65,673,765)	-1.306%	28.9695	46.1114	(57,133,953)	-1.136%
13-May-20	28.9695	51.0673	(73,651,967)	-1.473%	28.9695	48.7122	(65,802,419)	-1.316%	28.9695	46.1963	(57,416,924)	-1.148%
14-May-20	28.9695	51.0931	(73,737,959)	-1.491%	28.9695	48.7508	(65,931,073)	-1.333%	28.9695	46.2814	(57,700,563)	-1.167%
15-May-20	28.9695	51.1188	(73,823,617)	-1.506%	28.9695	48.7655	(65,980,068)	-1.346%	28.9695	46.3237	(57,841,549)	-1.180%
18-May-20	28.9695	51.1691	(73,991,267)	-1.515%	28.9695	48.8193	(66,159,383)	-1.355%	28.9695	46.4009	(58,098,856)	-1.190%
19-May-20	28.9695	51.2152	(74,144,918)	-1.529%	28.9695	48.9052	(66,445,688)	-1.370%	28.9695	46.5219	(58,502,149)	-1.206%
20-May-20	28.9695	51.2713	(74,331,899)	-1.615%	28.9695	49.0151	(66,811,985)	-1.451%	28.9695	46.6073	(58,786,787)	-1.277%
21-May-20	28.9695	51.2967	(74,416,558)	-1.630%	28.9695	49.0535	(66,939,972)	-1.467%	28.9695	46.6211	(58,832,783)	-1.289%
22-May-20	28.9695	51.3423	(74,568,542)	-1.643%	28.9695	49.1396	(67,226,943)	-1.481%	28.9695	46.7425	(59,237,409)	-1.305%
26-May-20	28.9695	51.4026	(74,769,522)	-1.657%	28.9695	49.1974	(67,419,591)	-1.494%	28.9695	46.7974	(59,420,391)	-1.317%
27-May-20	28.9695	51.4177	(74,819,851)	-1.696%	28.9695	49.2119	(67,467,919)	-1.530%	28.9695	46.7824	(59,370,396)	-1.346%
28-May-20	28.9695	51.4328	(74,870,179)	-1.715%	28.9695	49.2264	(67,516,248)	-1.546%	28.9695	46.7604	(59,297,070)	-1.358%
29-May-20	28.9695	51.4480	(74,920,841)	-1.728%	28.9695	49.2409	(67,564,576)	-1.558%	28.9695	46.7385	(59,224,077)	-1.366%
01-Jun-20	28.9695	51.4934	(75,072,159)	-1.752%	28.9695	49.2844	(67,709,562)	-1.580%	28.9695	46.7443	(59,243,408)	-1.382%
02-Jun-20	28.9695	51.5086	(75,122,820)	-1.760%	28.9695	49.2989	(67,757,890)	-1.588%	28.9695	46.7582	(59,289,737)	-1.389%
03-Jun-20	28.9695	51.5238	(75,173,482)	-1.768%	28.9695	49.3134	(67,806,219)	-1.595%	28.9695	46.7721	(59,336,066)	-1.396%
04-Jun-20	28.9695	51.5487	(75,256,474)	-1.781%	28.9695	49.3514	(67,932,873)	-1.608%	28.9695	46.7859	(59,382,061)	-1.406%
05-Jun-20	28.9695	51.5446	(75,242,808)	-1.788%	28.9695	49.3190	(67,824,884)	-1.612%	28.9695	46.7998	(59,428,390)	-1.412%
08-Jun-20	28.9695	51.5904	(75,395,460)	-1.797%	28.9695	49.3627	(67,970,536)	-1.620%	28.9695	46.8414	(59,567,043)	-1.420%
09-Jun-20	28.9695	51.6190	(75,490,784)	-1.806%	28.9695	49.4099	(68,127,853)	-1.630%	28.9695	46.9049	(59,778,688)	-1.430%

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10-Jun-20	28.9695	51.6437	(75,573,109)	-1.810%	28.9695	49.4478	(68,254,174)	-1.635%	28.9695	46.8833	(59,706,695)	-1.430%
11-Jun-20	28.9695	51.6683	(75,655,100)	-1.814%	28.9695	49.4856	(68,380,161)	-1.640%	28.9695	46.9326	(59,871,012)	-1.436%
12-Jun-20	28.9695	51.7023	(75,768,422)	-1.909%	28.9695	49.5468	(68,584,141)	-1.728%	28.9695	46.9111	(59,799,353)	-1.507%
15-Jun-20	28.9695	51.7477	(75,919,741)	-1.914%	28.9695	49.5901	(68,728,460)	-1.733%	28.9695	46.9740	(60,008,999)	-1.513%
16-Jun-20	28.9695	51.7814	(76,032,063)	-1.985%	28.9695	49.6511	(68,931,773)	-1.800%	28.9695	46.9880	(60,055,661)	-1.568%
17-Jun-20	28.9695	51.7965	(76,082,391)	-1.997%	28.9695	49.6655	(68,979,768)	-1.811%	28.9695	47.0583	(60,289,970)	-1.583%
18-Jun-20	28.9695	51.8299	(76,193,713)	-2.003%	28.9695	49.7264	(69,182,748)	-1.819%	28.9695	47.1076	(60,454,287)	-1.589%
19-Jun-20	28.9695	51.8651	(76,311,035)	-2.007%	28.9695	49.7919	(69,401,059)	-1.825%	28.9695	47.1993	(60,759,923)	-1.598%
22-Jun-20	28.9695	51.9101	(76,461,020)	-2.013%	28.9695	49.8348	(69,544,045)	-1.831%	28.9695	47.2408	(60,898,243)	-1.603%
23-Jun-20	28.9695	51.9161	(76,481,018)	-2.065%	28.9695	49.8259	(69,514,381)	-1.877%	28.9695	47.2193	(60,826,583)	-1.642%
24-Jun-20	28.9695	51.9240	(76,507,349)	-2.083%	28.9695	49.8218	(69,500,716)	-1.892%	28.9695	47.2685	(60,990,567)	-1.660%
25-Jun-20	28.9695	51.9481	(76,587,674)	-2.085%	28.9695	49.8592	(69,625,370)	-1.895%	28.9695	47.2823	(61,036,562)	-1.661%
26-Jun-20	28.9695	51.9720	(76,667,333)	-2.089%	28.9695	49.8966	(69,750,024)	-1.900%	28.9695	47.3315	(61,200,546)	-1.668%
29-Jun-20	28.9695	52.0172	(76,817,984)	-2.094%	28.9695	49.9396	(69,893,343)	-1.905%	28.9695	47.3378	(61,221,544)	-1.669%
30-Jun-20	28.9695	52.0323	(76,868,312)	-2.099%	28.9695	49.9539	(69,941,005)	-1.910%	28.9695	47.3517	(61,267,873)	-1.673%
01-Jul-20	28.9695	52.0474	(76,918,641)	-2.102%	28.9695	49.9682	(69,988,667)	-1.913%	28.9695	47.3937	(61,407,859)	-1.678%
02-Jul-20	28.9695	52.0694	(76,991,967)	-2.111%	28.9695	49.9826	(70,036,662)	-1.921%	28.9695	47.4428	(61,571,509)	-1.689%
03-Jul-20	28.9695	52.0931	(77,070,959)	-2.114%	28.9695	50.0198	(70,160,650)	-1.925%	28.9695	47.4919	(61,735,159)	-1.694%
06-Jul-20	28.9695	52.1384	(77,221,944)	-2.120%	28.9695	50.0628	(70,303,969)	-1.930%	28.9695	47.6040	(62,108,789)	-1.705%
07-Jul-20	28.9695	52.1535	(77,272,272)	-2.129%	28.9695	50.0771	(70,351,631)	-1.939%	28.9695	47.6884	(62,390,094)	-1.719%
08-Jul-20	28.9695	52.1686	(77,322,600)	-2.133%	28.9695	50.1142	(70,475,285)	-1.944%	28.9695	47.7376	(62,554,077)	-1.726%
09-Jul-20	28.9695	52.1837	(77,372,929)	-2.137%	28.9695	50.1739	(70,674,265)	-1.952%	28.9695	47.7160	(62,482,085)	-1.726%
10-Jul-20	28.9695	52.1989	(77,423,590)	-2.142%	28.9695	50.1292	(70,525,280)	-1.951%	28.9695	47.7509	(62,598,406)	-1.732%

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INVESTMENT MANAGERS

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
13-Jul-20	28.9695	52.2525	(77,602,239)	-2.147%	28.9695	50.1723	(70,668,932)	-1.956%	28.9695	47.7570	(62,618,738)	-1.733%
14-Jul-20	28.9695	52.2677	(77,652,901)	-2.155%	28.9695	50.1867	(70,716,928)	-1.962%	28.9695	47.7356	(62,547,411)	-1.736%
15-Jul-20	28.9695	52.2909	(77,730,226)	-2.167%	28.9695	50.1785	(70,689,597)	-1.971%	28.9695	47.8198	(62,828,050)	-1.752%
16-Jul-20	28.9695	52.3061	(77,780,888)	-2.178%	28.9695	50.2154	(70,812,585)	-1.983%	28.9695	47.8689	(62,991,700)	-1.764%
17-Jul-20	28.9695	52.3212	(77,831,216)	-2.181%	28.9695	50.2298	(70,860,580)	-1.986%	28.9695	47.8826	(63,037,362)	-1.767%
20-Jul-20	28.9695	52.3971	(78,084,191)	-2.190%	28.9695	50.2795	(71,026,230)	-1.992%	28.9695	47.9516	(63,267,339)	-1.774%
21-Jul-20	28.9695	52.3741	(78,007,532)	-2.192%	28.9695	50.2874	(71,052,561)	-1.997%	28.9695	47.9027	(63,104,356)	-1.773%
22-Jul-20	28.9695	52.3893	(78,058,193)	-2.197%	28.9695	50.2573	(70,952,237)	-1.997%	28.9695	47.8815	(63,033,696)	-1.774%
23-Jul-20	28.9695	52.4046	(78,109,188)	-2.199%	28.9695	50.2940	(71,074,559)	-2.001%	28.9695	47.9304	(63,196,680)	-1.779%
24-Jul-20	28.9695	52.4199	(78,160,183)	-2.203%	28.9695	50.3084	(71,122,554)	-2.005%	28.9695	47.9792	(63,359,330)	-1.786%
27-Jul-20	28.9695	52.4658	(78,313,168)	-2.211%	28.9695	50.3298	(71,193,880)	-2.010%	28.9695	47.9858	(63,381,328)	-1.789%
28-Jul-20	28.9695	52.4811	(78,364,163)	-2.215%	28.9695	50.3443	(71,242,208)	-2.014%	28.9695	47.9717	(63,334,333)	-1.790%
29-Jul-20	28.9695	52.4964	(78,415,158)	-2.221%	28.9695	50.3588	(71,290,537)	-2.019%	28.9695	47.9856	(63,380,661)	-1.795%
30-Jul-20	28.9695	52.5118	(78,466,486)	-2.225%	28.9695	50.3514	(71,265,873)	-2.021%	28.9695	48.0204	(63,496,650)	-1.800%
31-Jul-20	28.9695	52.5271	(78,517,481)	-2.238%	28.9695	50.4098	(71,460,520)	-2.037%	28.9695	48.0901	(63,728,960)	-1.816%
03-Aug-20	28.9695	52.5733	(78,671,465)	-2.244%	28.9695	50.4533	(71,605,505)	-2.042%	28.9695	48.1316	(63,867,279)	-1.821%
04-Aug-20	28.9695	52.5887	(78,722,794)	-2.251%	28.9695	50.4679	(71,654,167)	-2.049%	28.9695	48.1594	(63,959,937)	-1.829%
05-Aug-20	28.9695	52.6041	(78,774,122)	-2.253%	28.9695	50.4824	(71,702,496)	-2.051%	28.9695	48.1663	(63,982,934)	-1.830%
06-Aug-20	28.9695	52.6195	(78,825,450)	-2.261%	28.9695	50.4752	(71,678,498)	-2.056%	28.9695	48.1455	(63,913,608)	-1.833%
07-Aug-20	28.9695	52.6350	(78,877,112)	-2.266%	28.9695	50.4681	(71,654,834)	-2.059%	28.9695	48.1247	(63,844,282)	-1.834%
10-Aug-20	28.9695	52.6884	(79,055,094)	-2.276%	28.9695	50.5120	(71,801,153)	-2.067%	28.9695	48.1665	(63,983,601)	-1.842%
11-Aug-20	28.9695	52.6969	(79,083,424)	-2.294%	28.9695	50.5266	(71,849,814)	-2.084%	28.9695	48.1805	(64,030,263)	-1.858%
12-Aug-20	28.9695	52.7124	(79,135,086)	-2.306%	28.9695	50.5412	(71,898,476)	-2.095%	28.9695	48.1945	(64,076,925)	-1.867%
13-Aug-20	28.9695	52.7279	(79,186,747)	-2.302%	28.9695	50.5773	(72,018,797)	-2.093%	28.9695	48.2429	(64,238,242)	-1.867%

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INVESTMENT MANAGERS

Date	ISIN - INE631U07027				ISIN - INE631U07035				ISIN - INE631U07043			
	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)	Day End Price	Valuation Agency price	Impact of Deviation (Amount)	Impact of Deviation (% to Net Assets)
14-Aug-20	28.9695	52.7503	(79,261,406)	-2.306%	28.9695	50.5705	(71,996,133)	-2.095%	28.9695	48.2224	(64,169,916)	-1.867%
17-Aug-20	28.9695	52.7968	(79,416,391)	-2.315%	28.9695	50.6358	(72,213,778)	-2.105%	28.9695	48.2850	(64,378,562)	-1.876%
18-Aug-20	28.9695	52.8124	(79,468,386)	-2.320%	28.9695	50.6505	(72,262,773)	-2.110%	28.9695	48.2852	(64,379,228)	-1.880%
19-Aug-20	28.9695	52.8319	(79,533,379)	-2.323%	28.9695	50.6651	(72,311,435)	-2.112%	28.9695	48.2992	(64,425,890)	-1.882%
20-Aug-20	28.9695	52.8533	(79,604,705)	-2.325%	28.9695	50.7010	(72,431,090)	-2.116%	28.9695	48.3476	(64,587,207)	-1.887%
21-Aug-20	28.9695	52.8688	(79,656,367)	-2.331%	28.9695	50.6944	(72,409,092)	-2.119%	28.9695	48.2930	(64,405,226)	-1.885%
24-Aug-20	28.9695	52.9129	(79,803,352)	-2.336%	28.9695	50.7173	(72,485,417)	-2.122%	28.9695	48.2669	(64,318,234)	-1.883%
25-Aug-20	28.9695	52.9215	(79,832,016)	-2.338%	28.9695	50.7320	(72,534,413)	-2.124%	28.9695	48.2810	(64,365,230)	-1.885%
26-Aug-20	28.9695	52.9371	(79,884,011)	-2.342%	28.9695	50.7468	(72,583,741)	-2.128%	28.9695	48.2951	(64,412,225)	-1.888%
27-Aug-20	28.9695	52.9590	(79,957,004)	-2.346%	28.9695	50.7615	(72,632,736)	-2.131%	28.9695	48.3092	(64,459,220)	-1.891%
28-Aug-20	28.9695	52.9734	(80,004,999)	-2.359%	28.9695	50.7553	(72,612,071)	-2.141%	28.9695	48.2894	(64,393,227)	-1.898%
31-Aug-20	28.9695	53.0216	(80,165,649)	-2.368%	28.9695	50.8413	(72,898,709)	-2.153%	28.9695	48.3996	(64,760,523)	-1.913%
01-Sep-20	28.9695	53.0373	(80,217,977)	-2.375%	28.9695	50.8977	(73,086,691)	-2.164%	28.9695	48.5157	(65,147,485)	-1.929%
02-Sep-20	28.9695	53.0530	(80,270,306)	-2.380%	28.9695	50.9124	(73,135,686)	-2.168%	28.9695	48.5298	(65,194,480)	-1.933%
03-Sep-20	28.9695	53.0746	(80,342,298)	-2.384%	28.9695	50.9270	(73,184,348)	-2.172%	28.9695	48.5438	(65,241,142)	-1.936%
04-Sep-20	28.9695	53.0902	(80,394,293)	-2.388%	28.9695	50.9417	(73,233,343)	-2.175%	28.9695	48.5919	(65,401,459)	-1.943%
07-Sep-20	28.9695	53.1373	(80,551,277)	-2.394%	28.9695	50.9857	(73,379,995)	-2.181%	28.9695	48.6001	(65,428,790)	-1.944%
08-Sep-20	28.9695	53.1530	(80,603,606)	-2.400%	28.9695	50.9592	(73,291,670)	-2.182%	28.9695	48.4791	(65,025,497)	-1.936%
09-Sep-20	28.9695	53.1631	(80,637,269)	-2.410%	28.9695	50.9740	(73,340,999)	-2.192%	28.9695	48.4798	(65,027,830)	-1.944%
10-Sep-20	28.9695	53.1733	(80,671,265)	-2.422%	28.9695	50.9888	(73,390,327)	-2.203%	28.9695	48.4604	(64,963,170)	-1.950%
11-Sep-20	28.9695	53.1892	(80,724,260)	-2.429%	28.9695	50.9953	(73,411,991)	-2.209%	28.9695	48.4613	(64,966,169)	-1.955%
14-Sep-20	28.9695	53.2422	(80,900,909)	-2.442%	28.9695	51.0479	(73,587,307)	-2.221%	28.9695	48.4707	(64,997,500)	-1.962%
15-Sep-20	28.9695	53.2581	(80,953,904)	-2.447%	28.9695	51.0424	(73,568,976)	-2.224%	28.9695	48.4850	(65,045,162)	-1.966%
16-Sep-20	28.9695	53.2739	(81,006,565)	-2.451%	28.9695	51.0653	(73,645,301)	-2.228%	28.9695	48.5126	(65,137,152)	-1.971%

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17-Sep-20	28.9695	53.2898	(81,059,560)	-2.456%	28.9695	51.0802	(73,694,963)	-2.233%	28.9695	48.5136	(65,140,485)	-1.973%
18-Sep-20	28.9695	53.3057	(81,112,555)	-2.459%	28.9695	51.1072	(73,784,954)	-2.237%	28.9695	48.5479	(65,254,807)	-1.978%
21-Sep-20	28.9695	53.3535	(81,271,872)	-2.434%	28.9695	51.1718	(74,000,266)	-2.216%	28.9695	48.6241	(65,508,782)	-1.962%
22-Sep-20	28.9695	53.3694	(81,324,867)	-2.438%	28.9695	51.1866	(74,049,594)	-2.220%	28.9695	48.6384	(65,556,444)	-1.966%

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