

DETAILS OF LEVERAGED TRANSACTIONS OF THE AIF

Table 1: Leverage undertaken through Equity Derivatives									
Sl. No	Name of the Scheme	Type of Scheme	Futures		Call Options		Put Options		Total
			Long	Short	Long	Short	Long	Short	
1									
2									
3									
4									

Note: Exposure in derivatives is to be calculated as provided in Paragraph 3.4 of the SEBI Circular CIR/IMD/DF/10/2013 dated July 29, 2013
 "Type of Scheme" shall be either "Open ended" or "Close ended"

Table 2: Leverage undertaken through Currency Derivatives									
Sl. No	Name of the Scheme	Type of Scheme	Futures		Call Options		Put Options		Total
			Long	Short	Long	Short	Long	Short	
1									
2									
3									
4									

Note: Exposure in derivatives is to be calculated as provided in Paragraph 3.4 of the SEBI Circular CIR/IMD/DF/10/2013 dated July 29, 2013
 "Type of Scheme" shall be either "Open ended" or "Close ended"

Table 3: Leverage undertaken through Commodity Derivatives									
Sl. No	Name of the Scheme	Type of Scheme	Futures		Call Options		Put Options		Total
			Long	Short	Long	Short	Long	Short	
1									
2									
3									
4									

Note: Exposure in derivatives is to be calculated as provided in Paragraph 3.4 of the SEBI Circular CIR/IMD/DF/10/2013 dated July 29, 2013
 "Type of Scheme" shall be either "Open ended" or "Close ended"

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Table 4: Leverage undertaken through Interest Rate Derivatives									
Sl. No	Name of the Scheme	Type of Scheme	Futures		Call Options		Put Options		Total
			Long	Short	Long	Short	Long	Short	
1									
2									
3									
4									

Note: Exposure in derivatives is to be calculated as provided in Paragraph 3.4 of the SEBI Circular CIR/IMD/DF/10/2013 dated July 29, 2013
"Type of Scheme" shall be either "Open ended" or "Close ended"

Table 5: Leverage undertaken through unlisted Derivatives						
Sl. No	Name of the Scheme	Type of Scheme	Type of derivative contract	Long	Short	Total
1						
2						
3						
4						

Note: Exposure in derivatives is to be calculated as provided in Paragraph 3.4 of the SEBI Circular CIR/IMD/DF/10/2013 dated July 29, 2013
"Type of Scheme" shall be either "Open ended" or "Close ended"

Table 6: Calculation of Leverage Ratio of the schemes								
Sl. No	Name of the Scheme	Net Asset Value (in INR Crores) (1)	Gross Long Positions (in INR Crores) (2)	Gross Short Positions (in INR Crores) (3)	Gross Leverage (No. of times) $\frac{(2)+(3)}{(1)}$	Exposure after offsetting transactions for hedging and portfolio rebalancing (in INR Crores) (4)	Leverage ratio after offsetting transactions for hedging and portfolio rebalancing (No. of times) $\frac{(4)}{(1)}$	Total borrowing as at end of the quarter (in INR Crores)
1								
2								
3								
4								

Note: Leverage Ratio is to be calculated as provided in Paragraph 3.4 of the SEBI Circular CIR/IMD/DF/10/2013 dated July 29, 2013

REPORTING OF BREACH OF LEVERAGE LIMIT

Table 1: Reporting of breach of leverage limit					
Sl. No	Name of the Scheme	Whether leverage ratio breached specified limit anytime during the quarter (Yes/ No)	No. of times leverage ratio has been breached during the quarter	Whether investors have been informed about the breach(es) in leverage ratio	Whether breach(es) in leverage ratio has (have) been rectified within specified time
1					
2					
3					
4					

Table 2: Leverage as reported to custodian for the specific dates on which specified leverage limit has been breached (Leverage after offsetting transactions for hedging and portfolio rebalancing)						
Sl. No	Date of breach of leverage limit	Leverage as on the date of breach				
		Specific Scheme Name	Specific Scheme Name	Specific Scheme Name	Specific Scheme Name	Specific Scheme Name
	Date 1					
	Date 2					
	...					

Note: Only provide information for those schemes wherein leverage ratio has breached specified limit