

MARKET-LINKED DEBENTURE VALUATION
Issuer: Edelweiss Asset Reconstruction Company Limited

Security Details:

Valuation as on 22 nd May 2023																		
Sr. No	ISIN Code	Issuer Name	Series	Reference Asset	Issue Date*	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs100 Face value	Valuation as of previous week	Latest conservative rating	Rating Change (upgrade/downgrade)	Valuation Triggered (Call/Put/Maturity)	Valuation Triggered Date	Residual tenure	No. of call options in the instrument	No. of put options in the instrument	No. of redemptions (in staggered redemption securities)	Last Final Posing Date in the instrument
1	INB015L07188	Edelweiss Asset Reconstruction Company Ltd	B1F601C	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	185.82	185.57	CARE PP-MLD A+		Maturity	17-Jun-26	3.07397260				26-Feb-26
2	INB015L07253	Edelweiss Asset Reconstruction Company Ltd	B1F601D	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	185.32	185.07	ICRA PP-MLD A+		Maturity	25-Jun-26	3.09589041				26-Feb-26
3	INB015L07337	Edelweiss Asset Reconstruction Company Ltd	B1G601D	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	184.57	184.32	ICRA PP-MLD A+		Maturity	07-Jul-26	3.12876712				26-Feb-26
4	INB015L07386	Edelweiss Asset Reconstruction Company Ltd	J8G601C	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	184.20	183.95	ICRA PP-MLD A+		Maturity	13-Jul-26	3.14520548				26-Mar-26
5	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	183.95	183.70	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
6	INB015L07543	Edelweiss Asset Reconstruction Company Ltd	E2H701B	Nifty 10 year Benchmark G-Sec	06-Sep-17	05-Sep-24	1,00,000	157.19	156.59	ICRA PP-MLD A+		Maturity	05-Sep-24	1.29315068				30-May-24
7	INB015L07543	Edelweiss Asset Reconstruction Company Ltd	E2H701B01	Nifty 10 year Benchmark G-Sec	11-Sep-17	05-Sep-24	1,00,000	157.19	156.59	ICRA PP-MLD A+		Maturity	05-Sep-24	1.29315068				30-May-24
8	INB015L07543	Edelweiss Asset Reconstruction Company Ltd	E2H701B02	Nifty 10 year Benchmark G-Sec	13-Oct-17	05-Sep-24	1,00,000	157.19	156.59	ICRA PP-MLD A+		Maturity	05-Sep-24	1.29315068				30-May-24
9	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C01	Nifty 10 year Benchmark G-Sec	16-Jan-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
10	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C02	Nifty 10 year Benchmark G-Sec	23-Jan-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
11	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C04	Nifty 10 year Benchmark G-Sec	31-Jan-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
12	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C05	Nifty 10 year Benchmark G-Sec	30-Jan-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
13	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C07	Nifty 10 year Benchmark G-Sec	06-Feb-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
14	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C08	Nifty 10 year Benchmark G-Sec	12-Feb-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
15	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C09	Nifty 10 year Benchmark G-Sec	13-Feb-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
16	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C10	Nifty 10 year Benchmark G-Sec	20-Feb-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
17	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C11	Nifty 10 year Benchmark G-Sec	26-Feb-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
18	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C13	Nifty 10 year Benchmark G-Sec	06-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
19	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C15	Nifty 10 year Benchmark G-Sec	07-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
20	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C16	Nifty 10 year Benchmark G-Sec	08-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
21	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C17	Nifty 10 year Benchmark G-Sec	13-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
22	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C18	Nifty 10 year Benchmark G-Sec	19-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
23	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C19	Nifty 10 year Benchmark G-Sec	20-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
24	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C20	Nifty 10 year Benchmark G-Sec	30-Mar-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
25	INB015L07659	Edelweiss Asset Reconstruction Company Ltd	13C901A	Nifty 10 year Benchmark G-Sec	28-Mar-19	28-Mar-24	1,00,000	149.09	148.48	CARE PP-MLD A+		Maturity	28-Mar-24	0.85205479				28-Sep-23
26	INB015L07659	Edelweiss Asset Reconstruction Company Ltd	13C901A01	Nifty 10 year Benchmark G-Sec	04-Apr-19	28-Mar-24	1,00,000	149.09	148.48	CARE PP-MLD A+		Maturity	28-Mar-24	0.85205479				28-Sep-23
27	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C21	Nifty 10 year Benchmark G-Sec	05-Apr-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
28	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C23	Nifty 10 year Benchmark G-Sec	24-Apr-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
29	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C24	Nifty 10 year Benchmark G-Sec	03-May-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
30	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C25	Nifty 10 year Benchmark G-Sec	09-May-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
31	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C26	Nifty 10 year Benchmark G-Sec	10-May-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
32	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C28	Nifty 10 year Benchmark G-Sec	11-Jun-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
33	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C29	Nifty 10 year Benchmark G-Sec	27-Jun-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
34	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C30	Nifty 10 year Benchmark G-Sec	28-Jun-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
35	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C31	Nifty 10 year Benchmark G-Sec	29-Jul-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
36	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C32	Nifty 10 year Benchmark G-Sec	30-Jul-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
37	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C33	Nifty 10 year Benchmark G-Sec	01-Aug-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
38	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C34	Nifty 10 year Benchmark G-Sec	30-Aug-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
39	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C35	Nifty 10 year Benchmark G-Sec	04-Sep-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
40	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C36	Nifty 10 year Benchmark G-Sec	12-Sep-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
41	INB015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C39	Nifty 10 year Benchmark G-Sec	30-Oct-19	17-Jul-26	1,00,000	143.81	143.20	ICRA PP-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26

42	INB015L07428	Edehweiss Asset Reconstruction Company Ltd	JSG60ZC41	Nifty 10 year Benchmark G-Sec	16-Dec-19	17-Jul-26	1,00,000	143.81	143.20	ICRA FF-MLD A+		Maturity	17-Jul-26	3.15616438				26-Mar-26
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*Issue Date is Deemed Date of Allotment

**A ctual maturity could be earlier than the date mentioned in the table above, as it is an auto callable structure.

DISCLAIMER

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