

Market Linked Debenture Valuation

Issuer: ECap Equities Limited

1. Security Details:

Valuations as on 23 May 2023

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation Gross price per Rs 100 Face Value	Valuation Gross Price as of previous week	Latest conservative Rating of the ISIN	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 Fixing Date in the instrument
1	INE468N07011	ECap Equities Limited	INE468N07011	10 year Gsec clean price	30-Mar-2022	02-May-2025	Rs 10,00,000	107.84	107.56	CARE PP-MLD A+	-	Maturity	02-May-2025	1.94520547945205				30-Jan-2025
2	INE572007AZ5	ECap Equities Limited	B3A701A	CNX Nifty Index	19-Sep-2017	28-Sep-2023	Rs 1,00,000	164.43	164.07	PP-MLD (ICRA)A+	-	Maturity	28-Sep-2023	0.350684931506849				23-Feb-2023
3	INE572007FC3	ECap Equities Limited	A3F001A	CNX Nifty Index	13-Jan-2020	17-Jul-2023	Rs 1,00,000	169.00	168.68	CARE PP-MLD A+	-	Maturity	17-Jul-2023	0.150684931506849				25-Jan-2023
4	INE572007FD1	ECap Equities Limited	A3D002A	CNX Nifty Index	18-Feb-2020	24-Jul-2023	Rs 1,00,000	147.77	147.47	CARE PP-MLD A+	-	Maturity	24-Jul-2023	0.16986301369863				25-Jan-2023
5	INE572007FN0	ECap Equities Limited	ISL001	10 year Gsec clean price	24-Dec-2020	23-Dec-2025	Rs 1,00,000	122.55	122.21	BWR PP-MLD AA-	-	Maturity	23-Dec-2025	2.58904109589041				25-Sep-2025
6	INE572007FP5	ECap Equities Limited	C3B001A	CNX Nifty Index	30-Dec-2020	30-Jun-2023	Rs 1,00,000	131.53	131.27	BWR PP-MLD AA-	-	Maturity	30-Jun-2023	0.104109589041096				30-Mar-2023
7	INE572007FV3	ECap Equities Limited	J3B101A	10 year Gsec clean price	18-Feb-2021	19-Feb-2024	Rs 1,00,000	124.88	124.64	BWR PP-MLD AA-	-	Maturity	19-Feb-2024	0.745205479452055				26-Oct-2023
8	INE572007GQ1	ECap Equities Limited	E3D101A	CNX Nifty Index	29-Apr-2021	30-Oct-2023	Rs 1,00,000	127.31	126.97	BWR PP-MLD AA-	-	Maturity	30-Oct-2023	0.438356164383562				27-Jul-2023
9	INE572007GW9	ECap Equities Limited	G3G102A	10 year Gsec clean price	22-Jul-2021	23-Oct-2023	Rs 10,00,000	117.89	117.61	CARE PP-MLD A+	-	Maturity	23-Oct-2023	0.419178082191781				27-Jul-2023
10	INE572007HD7	ECap Equities Limited	H3G101A	CNX Nifty Index	30-Jul-2021	29-Jan-2024	Rs 10,00,000	121.05	120.10	CARE PP-MLD A+	-	Maturity	29-Jan-2024	0.687671232876712				26-Oct-2023

*Autocall Structure; actual maturity could be earlier than mentioned in the table

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