

Market Linked Debenture Valuation

Issuer: Edelweiss Asset Reconstruction Company Limited

1. Security Details:

| Valuations as on 12 Sep 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 | INE015L07725 | Edelweiss Asset Reconstruction Company Limited | K9A001A | 10 year Gsec clean price | 31-Jan-2020 | 24-Jan-2030 | Rs 1,00,000 | 138.72 | 138.44 | CARE PP-MLD A+(CE) | - | Maturity | 24-Jan-2030 | 6.37260273972603 | | | | 29-Nov-2029 |
| 2 | INE015L07733 | Edelweiss Asset Reconstruction Company Limited | A5C001A | 10 year Gsec clean price | 06-Mar-2020 | 31-Mar-2025 | Rs 1,00,000 | 137.49 | 137.21 | CARE PP-MLD A+(CE) | - | Maturity | 31-Mar-2025 | 1.55068493150685 | | | | 30-Jan-2025 |
| 3 | INE015L07774 | Edelweiss Asset Reconstruction Company Limited | L3C001A | 10 year Gsec clean price | 06-Mar-2020 | 29-Mar-2024 | Rs 1,00,000 | 138.95 | 138.68 | CARE PP-MLD A+(CE) | - | Maturity | 29-Mar-2024 | 0.545205479452055 | | | | 28-Dec-2023 |

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

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