

Market Linked Debenture Valuation

Issuer: ECap Equities 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	INE468N07011	ECap Equities Limited	INE468N07011	10 year Gsec clean price	30-Mar-2022	02-May-2025	Rs 10,00,000	111.24	110.98	CARE PP-MLD A+	-	Maturity	02-May-2025	1.63835616438356				30-Jan-2025
2	INE572O07AZ5	ECap Equities Limited	B3A701A	CNX Nifty Index	19-Sep-2017	28-Sep-2023	Rs 1,00,000	169.55	169.23	PP-MLD [ICRA]A+	-	Maturity	28-Sep-2023	4.38356164383562E-02				23-Feb-2023
3	INE572O07FN0	ECap Equities Limited	ISL001	10 year Gsec clean price	24-Dec-2020	23-Dec-2025	Rs 1,00,000	126.35	126.06	BWR PP-MLD AA-	-	Maturity	23-Dec-2025	2.28219178082192				25-Sep-2028
4	INE572O07FV3	ECap Equities Limited	J3B101A	10 year Gsec clean price	18-Feb-2021	19-Feb-2024	Rs 1,00,000	128.97	128.72	BWR PP-MLD AA-	-	Maturity	19-Feb-2024	0.438356164383562				26-Oct-2023
5	INE572O07GG1	ECap Equities Limited	E3D101A	CNX Nifty Index	29-Apr-2021	30-Oct-2023	Rs 1,00,000	131.15	130.92	BWR PP-MLD AA-	-	Maturity	30-Oct-2023	0.131506849315068				27-Jul-2023
6	INE572O07GW9	ECap Equities Limited	G3G102A	10 year Gsec clean price	22-Jul-2021	23-Oct-2023	Rs 10,00,000	121.69	121.46	CARE PP-MLD A+	-	Maturity	23-Oct-2023	0.112328767123288				27-Jul-2023
7	INE572O07HD7	ECap Equities Limited	H3G101A	CNX Nifty Index	30-Jul-2021	29-Jan-2024	Rs 10,00,000	127.99	127.76	CARE PP-MLD A+	-	Maturity	29-Jan-2024	0.380821917808219				26-Oct-2023

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

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