

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

Security Details:

| Valuation as on 13th Nov 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 Picking Date in the instrument |
| 1 | INE015L07188 | Edelweiss Asset Reconstruction Company Ltd | B1F601C | Nifty 10 year Benchmark G-Sec | 22-Jun-16 | 17-Jun-26 | 1,00,000 | 193.58 | 192.73 | CARE PP-MLD A+ | | Maturity | 17-Jun-26 | 2.59452085 | | | | 26-Feb-26 |
| 2 | INE015L07253 | Edelweiss Asset Reconstruction Company Ltd | B8F601D | Nifty 10 year Benchmark G-Sec | 30-Jun-16 | 25-Jun-26 | 1,00,000 | 193.02 | 192.13 | ICRA PP-MLD A+ | | Maturity | 25-Jun-26 | 2.61643836 | | | | 26-Feb-26 |
| 3 | INE015L07337 | Edelweiss Asset Reconstruction Company Ltd | B1G601D | Nifty 10 year Benchmark G-Sec | 12-Jul-16 | 07-Jul-26 | 1,00,000 | 192.17 | 191.24 | ICRA PP-MLD A+ | | Maturity | 07-Jul-26 | 2.64931507 | | | | 26-Feb-26 |
| 4 | INE015L07386 | Edelweiss Asset Reconstruction Company Ltd | J8G601C | Nifty 10 year Benchmark G-Sec | 18-Jul-16 | 13-Jul-26 | 1,00,000 | 191.74 | 190.79 | ICRA PP-MLD A+ | | Maturity | 13-Jul-26 | 2.66575342 | | | | 26-Mar-26 |
| 5 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C | Nifty 10 year Benchmark G-Sec | 22-Jul-16 | 17-Jul-26 | 1,00,000 | 191.46 | 190.50 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 6 | INE015L07543 | Edelweiss Asset Reconstruction Company Ltd | E2H701B | Nifty 10 year Benchmark G-Sec | 06-Sep-17 | 05-Sep-24 | 1,00,000 | 165.96 | 165.54 | ICRA PP-MLD A+ | | Maturity | 05-Sep-24 | 0.81369863 | | | | 30-May-24 |
| 7 | INE015L07543 | Edelweiss Asset Reconstruction Company Ltd | E2H701B01 | Nifty 10 year Benchmark G-Sec | 11-Sep-17 | 05-Sep-24 | 1,00,000 | 165.96 | 165.54 | ICRA PP-MLD A+ | | Maturity | 05-Sep-24 | 0.81369863 | | | | 30-May-24 |
| 8 | INE015L07543 | Edelweiss Asset Reconstruction Company Ltd | E2H701B02 | Nifty 10 year Benchmark G-Sec | 13-Oct-17 | 05-Sep-24 | 1,00,000 | 165.96 | 165.54 | ICRA PP-MLD A+ | | Maturity | 05-Sep-24 | 0.81369863 | | | | 30-May-24 |
| 9 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C01 | Nifty 10 year Benchmark G-Sec | 16-Jan-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 10 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C02 | Nifty 10 year Benchmark G-Sec | 23-Jan-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 11 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C04 | Nifty 10 year Benchmark G-Sec | 31-Jan-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 12 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C05 | Nifty 10 year Benchmark G-Sec | 30-Jan-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 13 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C07 | Nifty 10 year Benchmark G-Sec | 06-Feb-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 14 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C08 | Nifty 10 year Benchmark G-Sec | 12-Feb-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 15 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C09 | Nifty 10 year Benchmark G-Sec | 13-Feb-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 16 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C10 | Nifty 10 year Benchmark G-Sec | 20-Feb-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 17 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C11 | Nifty 10 year Benchmark G-Sec | 26-Feb-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 18 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C13 | Nifty 10 year Benchmark G-Sec | 06-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 19 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C15 | Nifty 10 year Benchmark G-Sec | 07-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 20 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C16 | Nifty 10 year Benchmark G-Sec | 08-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 21 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C17 | Nifty 10 year Benchmark G-Sec | 13-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 22 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C18 | Nifty 10 year Benchmark G-Sec | 19-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 23 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C19 | Nifty 10 year Benchmark G-Sec | 20-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 24 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C20 | Nifty 10 year Benchmark G-Sec | 30-Mar-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 25 | INE015L07659 | Edelweiss Asset Reconstruction Company Ltd | I3C901A | Nifty 10 year Benchmark G-Sec | 28-Mar-19 | 28-Mar-24 | 1,00,000 | 157.59 | 157.18 | CARE PP-MLD A+ | | Maturity | 28-Mar-24 | 0.37260274 | | | | 28-Sep-23 |
| 26 | INE015L07659 | Edelweiss Asset Reconstruction Company Ltd | I3C901A01 | Nifty 10 year Benchmark G-Sec | 04-Apr-19 | 28-Mar-24 | 1,00,000 | 157.59 | 157.18 | CARE PP-MLD A+ | | Maturity | 28-Mar-24 | 0.37260274 | | | | 28-Sep-23 |
| 27 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C21 | Nifty 10 year Benchmark G-Sec | 05-Apr-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 28 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C23 | Nifty 10 year Benchmark G-Sec | 24-Apr-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 29 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C24 | Nifty 10 year Benchmark G-Sec | 03-May-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 30 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C25 | Nifty 10 year Benchmark G-Sec | 09-May-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 31 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C26 | Nifty 10 year Benchmark G-Sec | 10-May-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 32 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C28 | Nifty 10 year Benchmark G-Sec | 11-Jun-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 33 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C29 | Nifty 10 year Benchmark G-Sec | 27-Jun-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 34 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C30 | Nifty 10 year Benchmark G-Sec | 28-Jun-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 35 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C31 | Nifty 10 year Benchmark G-Sec | 29-Jul-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 36 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C32 | Nifty 10 year Benchmark G-Sec | 30-Jul-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 37 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C33 | Nifty 10 year Benchmark G-Sec | 01-Aug-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 38 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C34 | Nifty 10 year Benchmark G-Sec | 30-Aug-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 39 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C35 | Nifty 10 year Benchmark G-Sec | 04-Sep-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 40 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C36 | Nifty 10 year Benchmark G-Sec | 12-Sep-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
| 41 | INE015L07428 | Edelweiss Asset Reconstruction Company Ltd | J8G602C39 | Nifty 10 year Benchmark G-Sec | 30-Oct-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA PP-MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |

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| 42 | INE015L07428 | Edehweiss Asset Reconstruction Company Ltd | JSG60ZC41 | Nifty 10 year Benchmark G-Sec | 16-Dec-19 | 17-Jul-26 | 1,00,000 | 149.11 | 147.60 | ICRA FF MLD A+ | | Maturity | 17-Jul-26 | 2.67671233 | | | | 26-Mar-26 |
|----|--------------|--|-----------|-------------------------------|-----------|-----------|----------|--------|--------|----------------|--|----------|-----------|------------|--|--|--|-----------|

*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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