

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

Security Details:

Valuation as on 05th Feb 2024																		
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 Fixing Date in the instrument
1	INE015L07188	Edelweiss Asset Reconstruction Company Ltd	BF601C	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	196.96	196.63	CARE PP-MLD A+		Maturity	17-Jun-26	2.36438356				26-Feb-26
2	INE015L07253	Edelweiss Asset Reconstruction Company Ltd	BF601D	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	196.39	196.05	ICRA PP-MLD A+		Maturity	25-Jun-26	2.38630137				26-Feb-26
3	INE015L07337	Edelweiss Asset Reconstruction Company Ltd	BF601D	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	195.53	195.20	ICRA PP-MLD A+		Maturity	07-Jul-26	2.41917808				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	195.10	194.77	ICRA PP-MLD A+		Maturity	13-Jul-26	2.43561644				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	194.81	194.48	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	170.33	169.95	ICRA PP-MLD A+		Maturity	05-Sep-24	0.58356164				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	170.33	169.95	ICRA PP-MLD A+		Maturity	05-Sep-24	0.58356164				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	170.33	169.95	ICRA PP-MLD A+		Maturity	05-Sep-24	0.58356164				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				26-Mar-26
25	INE015L07659	Edelweiss Asset Reconstruction Company Ltd	IC3001A	Nifty 10 year Benchmark G-Sec	28-Mar-19	28-Mar-24	1,00,000	162.56	162.16	CARE PP-MLD A+		Maturity	28-Mar-24	0.14246575				28-Sep-23
26	INE015L07659	Edelweiss Asset Reconstruction Company Ltd	IC3001A01	Nifty 10 year Benchmark G-Sec	04-Apr-19	28-Mar-24	1,00,000	162.56	162.16	CARE PP-MLD A+		Maturity	28-Mar-24	0.14246575				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				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	151.68	151.21	ICRA PP-MLD A+		Maturity	17-Jul-26	2.44657534				26-Mar-26

42	INE015L07428	Edehweis Asset Reconstruction Company Ltd	JSG602C41	Nifty 10 year Benchmark G-Sec	16-Dec-19	17-Jul-26	1,00,000	151.68	151.21	ICRA FF MLD A+		Maturity	17-Jul-26	2.44657334				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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