

Market Linked Debenture Valuation

Issuer: Edelweiss Asset Reconstruction Company Limited

1. Security Details:

Valuations as on 06 Feb 2024																		
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	107.35	106.74	CARE PP-MLD A+(CE)	-	Maturity	24-Jan-2030	5.96986301369863				29-Nov-2029
2	INE015L07733	Edelweiss Asset Reconstruction Company Limited	ASC001A	10 year Gsec clean price	06-Mar-2020	31-Mar-2025	Rs 1,00,000	135.70	135.29	CARE PP-MLD A+(CE)	-	Maturity	31-Mar-2025	1.14794520547945				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	144.51	144.19	CARE PP-MLD A+(CE)	-	Maturity	29-Mar-2024	0.142466753424668				28-Dec-2023

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

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