

Market Linked Debenture Valuation

Issuer: ECap Equities 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	INE468N07011	ECap Equities Limited	INE468N07011	10 year Gsec clean price	30-Mar-2022	02-May-2025	Rs 10,00,000	115.13	114.87	CARE PP-MLD A+	-	Maturity	02-May-2025	1.23561643835616				30-Jan-2025
2	INE572O07FN0	ECap Equities Limited	ISL001	10 year Gsec clean price	24-Dec-2020	23-Dec-2025	Rs 1,00,000	130.20	129.89	BWR PP-MLD AA-	-	Maturity	23-Dec-2025	1.87945205479452				25-Sep-2025
3	INE572O07FV3	ECap Equities Limited	J3B101A	10 year Gsec clean price	18-Feb-2021	19-Feb-2024	Rs 1,00,000	134.45	134.17	BWR PP-MLD AA-	-	Maturity	19-Feb-2024	3.56164383561644E-02				26-Oct-2023

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

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