

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Asset Reconstruction Company Limited

Security Details:

Valuation as on 02 nd Jan 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
1	INE015L07188	Edelweiss Asset Reconstruction Company Ltd	B1F601C	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	181.76	181.49	CARE PP-MLD A+
2	INE015L07253	Edelweiss Asset Reconstruction Company Ltd	I8F601D	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	181.30	181.04	ICRA PP-MLD A+
3	INE015L07337	Edelweiss Asset Reconstruction Company Ltd	B1G601D	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	180.61	180.36	ICRA PP-MLD A+
4	INE015L07386	Edelweiss Asset Reconstruction Company Ltd	J8G601C	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	180.27	180.03	ICRA PP-MLD A+
5	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	180.04	179.80	ICRA PP-MLD A+
6	INE015L07543	Edelweiss Asset Reconstruction Company Ltd	E2H701B	Nifty 10 year Benchmark G-Sec	06-Sep-17	05-Sep-24	1,00,000	151.94	151.71	ICRA PP-MLD A+
7	INE015L07543	Edelweiss Asset Reconstruction Company Ltd	E2H701B01	Nifty 10 year Benchmark G-Sec	11-Sep-17	05-Sep-24	1,00,000	151.94	151.71	ICRA PP-MLD A+
8	INE015L07543	Edelweiss Asset Reconstruction Company Ltd	E2H701B02	Nifty 10 year Benchmark G-Sec	13-Oct-17	05-Sep-24	1,00,000	151.94	151.71	ICRA PP-MLD A+
9	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C01	Nifty 10 year Benchmark G-Sec	16-Jan-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
10	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C02	Nifty 10 year Benchmark G-Sec	23-Jan-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
11	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C04	Nifty 10 year Benchmark G-Sec	31-Jan-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
12	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C05	Nifty 10 year Benchmark G-Sec	30-Jan-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
13	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C07	Nifty 10 year Benchmark G-Sec	06-Feb-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
14	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C08	Nifty 10 year Benchmark G-Sec	12-Feb-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
15	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C09	Nifty 10 year Benchmark G-Sec	13-Feb-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
16	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C10	Nifty 10 year Benchmark G-Sec	20-Feb-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+

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17	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C11	Nifty 10 year Benchmark G-Sec	26-Feb-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
18	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C13	Nifty 10 year Benchmark G-Sec	06-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
19	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C15	Nifty 10 year Benchmark G-Sec	07-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
20	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C16	Nifty 10 year Benchmark G-Sec	08-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
21	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C17	Nifty 10 year Benchmark G-Sec	13-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
22	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C18	Nifty 10 year Benchmark G-Sec	19-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
23	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C19	Nifty 10 year Benchmark G-Sec	20-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
24	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C20	Nifty 10 year Benchmark G-Sec	30-Mar-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
25	INE015L07659	Edelweiss Asset Reconstruction Company Ltd	I3C901A	Nifty 10 year Benchmark G-Sec	28-Mar-19	28-Mar-24	1,00,000	142.94	142.76	CARE PP-MLD A+
26	INE015L07659	Edelweiss Asset Reconstruction Company Ltd	I3C901A01	Nifty 10 year Benchmark G-Sec	04-Apr-19	28-Mar-24	1,00,000	142.94	142.76	CARE PP-MLD A+
27	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C21	Nifty 10 year Benchmark G-Sec	05-Apr-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
28	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C23	Nifty 10 year Benchmark G-Sec	24-Apr-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
29	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C24	Nifty 10 year Benchmark G-Sec	03-May-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
30	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C25	Nifty 10 year Benchmark G-Sec	09-May-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
31	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C26	Nifty 10 year Benchmark G-Sec	10-May-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
32	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C28	Nifty 10 year Benchmark G-Sec	11-Jun-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
33	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C29	Nifty 10 year Benchmark G-Sec	27-Jun-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
34	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C30	Nifty 10 year Benchmark G-Sec	28-Jun-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
35	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C31	Nifty 10 year Benchmark G-Sec	29-Jul-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+

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36	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C32	Nifty 10 year Benchmark G-Sec	30-Jul-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
37	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C33	Nifty 10 year Benchmark G-Sec	01-Aug-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
38	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C34	Nifty 10 year Benchmark G-Sec	30-Aug-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
39	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C35	Nifty 10 year Benchmark G-Sec	04-Sep-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
40	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C36	Nifty 10 year Benchmark G-Sec	12-Sep-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
41	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C39	Nifty 10 year Benchmark G-Sec	30-Oct-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+
42	INE015L07428	Edelweiss Asset Reconstruction Company Ltd	J8G602C41	Nifty 10 year Benchmark G-Sec	16-Dec-19	17-Jul-26	1,00,000	139.05	138.87	ICRA PP-MLD A+

*Issue Date is Deemed Date of Allotment

DISCLAIMER

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