

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Asset Reconstruction Company Limited

Security Details:

Valuation per Rs. 100 Face Value

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 24 th Jan 2022	Valuation as on 31 st Jan 2022	Latest conservative rating
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	176.08	175.58	CARE PP-MLD A+
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	175.65	175.14	CARE PP-MLD A+
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	175.01	174.49	CARE PP-MLD A+
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	174.68	174.17	CARE PP-MLD A+
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	174.47	173.95	CARE PP-MLD A+
E2H701A	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Sep-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701B	INE015L07543	Nifty 10 year Benchmark G-Sec	06-Sep-17	05-Sep-24	1,00,000	144.86	144.76	CARE PP-MLD A+
E2H701B01	INE015L07543	Nifty 10 year Benchmark G-Sec	11-Sep-17	05-Sep-24	1,00,000	144.86	144.76	CARE PP-MLD A+
E2H701A01	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Sep-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A02	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Sep-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A03	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A04	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Sep-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A05	INE015L07535	Nifty 10 year Benchmark G-Sec	03-Oct-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A06	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Oct-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A07	INE015L07535	Nifty 10 year Benchmark G-Sec	17-Oct-17	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701B02	INE015L07543	Nifty 10 year Benchmark G-Sec	13-Oct-17	06-Sep-22	1,00,000	144.86	144.76	CARE PP-MLD A+
E2H701A09	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Nov-18	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A11	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Nov-18	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A10	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Nov-18	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A13	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Dec-18	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A15	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Dec-18	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 24 th Jan 2022	Valuation as on 31 st Jan 2022	Latest conservative rating
E2H701A14	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Dec-18	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A17	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A16	INE015L07535	Nifty 10 year Benchmark G-Sec	10-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A18	INE015L07535	Nifty 10 year Benchmark G-Sec	16-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A19	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A20	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A21	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A23	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A25	INE015L07535	Nifty 10 year Benchmark G-Sec	31-Jan-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C01	INE015L07428	Nifty 10 year Benchmark G-Sec	16-Jan-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C02	INE015L07428	Nifty 10 year Benchmark G-Sec	23-Jan-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C04	INE015L07428	Nifty 10 year Benchmark G-Sec	31-Jan-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C05	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Jan-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C07	INE015L07428	Nifty 10 year Benchmark G-Sec	06-Feb-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A26	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A27	INE015L07535	Nifty 10 year Benchmark G-Sec	12-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A29	INE015L07535	Nifty 10 year Benchmark G-Sec	13-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C08	INE015L07428	Nifty 10 year Benchmark G-Sec	12-Feb-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C09	INE015L07428	Nifty 10 year Benchmark G-Sec	13-Feb-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A28	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A30	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A31	INE015L07535	Nifty 10 year Benchmark G-Sec	20-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C10	INE015L07428	Nifty 10 year Benchmark G-Sec	20-Feb-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C11	INE015L07428	Nifty 10 year Benchmark G-Sec	26-Feb-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 24 th Jan 2022	Valuation as on 31 st Jan 2022	Latest conservative rating
E2H701A33	INE015L07535	Nifty 10 year Benchmark G-Sec	26-Feb-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A34	INE015L07535	Nifty 10 year Benchmark G-Sec	01-Mar-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A35	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Mar-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C13	INE015L07428	Nifty 10 year Benchmark G-Sec	06-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C15	INE015L07428	Nifty 10 year Benchmark G-Sec	07-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A36	INE015L07535	Nifty 10 year Benchmark G-Sec	07-Mar-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C16	INE015L07428	Nifty 10 year Benchmark G-Sec	08-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A38	INE015L07535	Nifty 10 year Benchmark G-Sec	13-Mar-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C17	INE015L07428	Nifty 10 year Benchmark G-Sec	13-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A39	INE015L07535	Nifty 10 year Benchmark G-Sec	19-Mar-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C18	INE015L07428	Nifty 10 year Benchmark G-Sec	19-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C19	INE015L07428	Nifty 10 year Benchmark G-Sec	20-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A40	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Mar-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C20	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Mar-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
I3C901A	INE015L07659	Nifty 10 year Benchmark G-Sec	28-Mar-19	28-Mar-24	1,00,000	136.03	135.93	CARE PP-MLD A+
I3C901A01	INE015L07659	Nifty 10 year Benchmark G-Sec	04-Apr-19	28-Mar-24	1,00,000	136.03	135.93	CARE PP-MLD A+
E2H701A43	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Apr-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A43	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Apr-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A44	INE015L07535	Nifty 10 year Benchmark G-Sec	05-Apr-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C21	INE015L07428	Nifty 10 year Benchmark G-Sec	05-Apr-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A47	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Apr-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C23	INE015L07428	Nifty 10 year Benchmark G-Sec	24-Apr-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A45	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Apr-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C24	INE015L07428	Nifty 10 year Benchmark G-Sec	03-May-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 24 th Jan 2022	Valuation as on 31 st Jan 2022	Latest conservative rating
E2H701A48	INE015L07535	Nifty 10 year Benchmark G-Sec	09-May-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C25	INE015L07428	Nifty 10 year Benchmark G-Sec	09-May-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A49	INE015L07535	Nifty 10 year Benchmark G-Sec	10-May-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C26	INE015L07428	Nifty 10 year Benchmark G-Sec	10-May-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A50	INE015L07535	Nifty 10 year Benchmark G-Sec	20-May-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A52	INE015L07535	Nifty 10 year Benchmark G-Sec	21-May-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A51	INE015L07535	Nifty 10 year Benchmark G-Sec	29-May-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A54	INE015L07535	Nifty 10 year Benchmark G-Sec	11-Jun-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C28	INE015L07428	Nifty 10 year Benchmark G-Sec	11-Jun-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C29	INE015L07428	Nifty 10 year Benchmark G-Sec	27-Jun-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A55	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Jun-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C30	INE015L07428	Nifty 10 year Benchmark G-Sec	28-Jun-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A56	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jul-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C31	INE015L07428	Nifty 10 year Benchmark G-Sec	29-Jul-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A57	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Jul-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A58	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Jul-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C32	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Jul-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
J8G602C33	INE015L07428	Nifty 10 year Benchmark G-Sec	01-Aug-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A59	INE015L07535	Nifty 10 year Benchmark G-Sec	20-Aug-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A60	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Aug-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A61	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Aug-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C34	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Aug-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A62	INE015L07535	Nifty 10 year Benchmark G-Sec	04-Sep-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C35	INE015L07428	Nifty 10 year Benchmark G-Sec	04-Sep-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 24 th Jan 2022	Valuation as on 31 st Jan 2022	Latest conservative rating
J8G602C36	INE015L07428	Nifty 10 year Benchmark G-Sec	12-Sep-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A63	INE015L07535	Nifty 10 year Benchmark G-Sec	12-Sep-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A64	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A65	INE015L07535	Nifty 10 year Benchmark G-Sec	18-Oct-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
E2H701A66	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Oct-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C39	INE015L07428	Nifty 10 year Benchmark G-Sec	30-Oct-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+
E2H701A69	INE015L07535	Nifty 10 year Benchmark G-Sec	06-Dec-19	06-Sep-22	1,00,000	146.54	146.63	CARE PP-MLD A+
J8G602C41	INE015L07428	Nifty 10 year Benchmark G-Sec	16-Dec-19	17-Jul-26	1,00,000	134.90	134.50	CARE PP-MLD A+

*Issue Date is Deemed Date of Allotment

DISCLAIMER

Market Linked Debenture Valuation provided by the Valuation Agent reflects the Valuation Agent's opinion on the value of the Market Linked Debenture on the valuation date and does not constitute an audit of the Issuer by the Valuation Agent. The Valuation is based on the information sought from and/or provided by the Issuer or obtained by the Valuation Agent from sources it considers reliable. The Valuation Agent does not guarantee the completeness or accuracy of the information on which the Valuation is based. The Valuation Agent specifically states that the Valuation is an indicative value of the Debenture on the valuation date and can be different from the actual realizable value of the Debenture. The Valuation does not comment on the market price of the Market Linked Debentures or suitability for a particular investor. The Valuation Agent is not responsible for any errors and especially states that it has no financial liability to the issuer / users / investors of the Valuation. In the event of early redemption/buy back / any other premature exit, the investors may choose to contact the Issuer directly or through their intermediaries (through whom investments in the Specified MLDs were made) or, in the alternative, follow the procedure as set out in the relevant Offer Document.

Published by

CARE Risk Solutions Private Limited

(Formerly known as CARE Kalypto Risk Technologies)

Unit No. 602, 6th Floor, "RUPA SOLITAIRE", Plot No. MBP-2, Millennium Business Park,
Sector 1, T.T.C. Industrial Area, Mahape, Navi Mumbai – 400 710
