

Market Linked Debenture Valuation

Issuer: Edelweiss Asset Reconstruction Company Limited

1. Security Details:

Valuations as on 16 November 2021

Series	ISIN Code	Reference Asset	Issue Date	Maturity Date	Face Value per Debenture	Valuation per Rs 100 Face Value	Valuation as on Previous Week
A5C001A	INE015L07733	10 year Gsec clean price	6-Mar-20	31-Mar-25	Rs 1,00,000	111.87	111.64
K9A001A	INE015L07725	10 year Gsec clean price	31-Jan-20	24-Jan-30	Rs 1,00,000	102.39	101.91
L1C001A	INE015L07758	10 year Gsec clean price	6-Mar-20	31-Mar-22	Rs 1,00,000	117.37	117.11
L2C001A	INE015L07766	10 year Gsec clean price	6-Mar-20	31-Mar-23	Rs 1,00,000	116.15	115.98
L3C001A	INE015L07774	10 year Gsec clean price	6-Mar-20	29-Mar-24	Rs 1,00,000	114.08	114.23

2. Security Historical Prices:

1) A5C001A

A5C001A	
Date	Value
23-Jun-20	65.85
30-Jun-20	73.25
7-Jul-20	74.92
14-Jul-20	75.88
21-Jul-20	76.60
28-Jul-20	76.83
4-Aug-20	77.07
11-Aug-20	78.41
18-Aug-20	77.54
25-Aug-20	77.17
1-Sep-20	77.38
8-Sep-20	77.62
15-Sep-20	77.49
22-Sep-20	77.74
13-Oct-20	109.00
13-Oct-20	78.58
20-Oct-20	79.18
27-Oct-20	80.28
3-Nov-20	80.51
10-Nov-20	80.76
17-Nov-20	81.00
24-Nov-20	81.36
1-Dec-20	81.74
8-Dec-20	81.99
15-Dec-20	82.24
22-Dec-20	82.24
29-Dec-20	82.49
5-Jan-21	82.74
12-Jan-21	82.99
19-Jan-21	82.73
25-Jan-21	83.10
2-Feb-21	83.04
9-Feb-21	82.87
16-Feb-21	83.13
23-Feb-21	83.10
2-Mar-21	83.36
9-Mar-21	83.62
16-Mar-21	83.88
23-Mar-21	84.24
30-Mar-21	84.51
6-Apr-21	85.59
13-Apr-21	85.85
20-Apr-21	85.88
27-Apr-21	86.26
4-May-21	86.76
11-May-21	87.14
18-May-21	87.52
25-May-21	88.37
1-Jun-21	88.63
8-Jun-21	89.01
15-Jun-21	89.17

A5C001A	
Date	Value
22-Jun-21	89.20
29-Jun-21	89.13
6-Jul-21	89.06
13-Jul-21	89.33
20-Jul-21	90.06
27-Jul-21	90.32
3-Aug-21	90.60
10-Aug-21	90.88
17-Aug-21	91.27
24-Aug-21	91.65
31-Aug-21	92.16
7-Sep-21	92.66
14-Sep-21	92.94
21-Sep-21	92.92
28-Sep-21	93.16
5-Oct-21	110.62
12-Oct-21	110.85
19-Oct-21	111.08
26-Oct-21	111.17
2-Nov-21	111.27
9-Nov-21	111.64

2) K9A001A

K9A001A	
Date	Value
9-Jun-20	52.05
16-Jun-20	52.22
23-Jun-20	52.39
30-Jun-20	52.56
7-Jul-20	53.94
14-Jul-20	54.82
21-Jul-20	55.17
28-Jul-20	55.70
4-Aug-20	56.06
11-Aug-20	57.70
18-Aug-20	56.05
25-Aug-20	54.99
1-Sep-20	55.29
8-Sep-20	55.65
15-Sep-20	55.79
22-Sep-20	55.98
13-Oct-20	57.08
13-Oct-20	108.00
20-Oct-20	57.45
27-Oct-20	57.63
3-Nov-20	58.00
10-Nov-20	58.17
17-Nov-20	58.36
24-Nov-20	59.49
1-Dec-20	59.67
8-Dec-20	59.85
15-Dec-20	60.04
22-Dec-20	60.15
29-Dec-20	60.36
5-Jan-21	60.54
12-Jan-21	60.63
19-Jan-21	60.50
25-Jan-21	60.59
2-Feb-21	60.08
9-Feb-21	60.32
16-Feb-21	60.51
23-Feb-21	60.11
2-Mar-21	60.03
9-Mar-21	60.33
16-Mar-21	60.50
23-Mar-21	61.07
30-Mar-21	62.01
6-Apr-21	62.21
13-Apr-21	62.90
20-Apr-21	62.42
27-Apr-21	62.62
4-May-21	63.38
11-May-21	63.58
18-May-21	63.97
25-May-21	64.14
1-Jun-21	64.08

K9A001A	
Date	Value
8-Jun-21	64.57
15-Jun-21	64.46
22-Jun-21	64.84
29-Jun-21	64.77
6-Jul-21	64.82
13-Jul-21	65.02
20-Jul-21	65.62
27-Jul-21	65.71
3-Aug-21	65.77
10-Aug-21	65.75
17-Aug-21	65.97
24-Aug-21	66.15
31-Aug-21	66.38
7-Sep-21	67.08
14-Sep-21	67.31
21-Sep-21	67.47
28-Sep-21	67.71
5-Oct-21	101.84
12-Oct-21	101.30
19-Oct-21	101.53
26-Oct-21	101.94
2-Nov-21	102.11
9-Nov-21	101.91

3) LOC001A

LOC001A	
Date	Value
23-Jun-20	98.40
30-Jun-20	98.85
7-Jul-20	99.28
14-Jul-20	99.81
21-Jul-20	100.13
28-Jul-20	100.29
4-Aug-20	100.68
11-Aug-20	101.10
18-Aug-20	101.20
25-Aug-20	101.50
1-Sep-20	101.71
8-Sep-20	102.00
15-Sep-20	102.34
22-Sep-20	102.60
13-Oct-20	103.53
13-Oct-20	110.00
20-Oct-20	103.85
27-Oct-20	104.18
3-Nov-20	104.45
10-Nov-20	104.72
17-Nov-20	105.02
24-Nov-20	105.36
1-Dec-20	105.66
8-Dec-20	105.92
15-Dec-20	106.18
22-Dec-20	106.46
29-Dec-20	106.76
5-Jan-21	107.10
12-Jan-21	107.34
19-Jan-21	107.56
25-Jan-21	107.84
2-Feb-21	108.20
9-Feb-21	108.48
16-Feb-21	108.79
23-Feb-21	109.10
2-Mar-21	109.38
9-Mar-21	109.66
16-Mar-21	109.97
23-Mar-21	110.27
30-Mar-21	110.57

4) L1C001A

L1C001A	
Date	Value
23-Jun-20	90.24
30-Jun-20	92.26
7-Jul-20	93.01
14-Jul-20	93.45
21-Jul-20	93.94
28-Jul-20	94.22
4-Aug-20	94.49
11-Aug-20	95.14
18-Aug-20	95.31
25-Aug-20	95.38
1-Sep-20	95.75
8-Sep-20	95.98
15-Sep-20	96.15
22-Sep-20	96.54
13-Oct-20	111.00
13-Oct-20	97.63
20-Oct-20	98.05
27-Oct-20	98.24
3-Nov-20	98.62
10-Nov-20	98.95
17-Nov-20	99.23
24-Nov-20	99.74
1-Dec-20	100.02
8-Dec-20	100.21
15-Dec-20	100.54
22-Dec-20	100.78
29-Dec-20	101.07
5-Jan-21	101.39
12-Jan-21	101.64
19-Jan-21	101.64
25-Jan-21	101.89
2-Feb-21	102.14
9-Feb-21	102.40
16-Feb-21	102.77
23-Feb-21	103.11
2-Mar-21	103.44
9-Mar-21	103.74
16-Mar-21	104.00
23-Mar-21	104.34
30-Mar-21	104.78
6-Apr-21	105.15
13-Apr-21	105.48
20-Apr-21	105.78
27-Apr-21	106.18
4-May-21	106.48
11-May-21	106.75
18-May-21	107.05
25-May-21	107.41
1-Jun-21	107.71
8-Jun-21	108.01
15-Jun-21	108.32

L1C001A	
Date	Value
22-Jun-21	108.62
29-Jun-21	108.89
6-Jul-21	109.23
13-Jul-21	109.59
20-Jul-21	109.93
27-Jul-21	110.25
3-Aug-21	110.55
10-Aug-21	110.81
17-Aug-21	111.20
24-Aug-21	111.52
31-Aug-21	111.83
7-Sep-21	112.16
14-Sep-21	112.47
21-Sep-21	112.78
28-Sep-21	113.03
5-Oct-21	116.09
12-Oct-21	116.30
19-Oct-21	116.55
26-Oct-21	116.71
2-Nov-21	116.83
9-Nov-21	117.11

5) L2C001A

L2C001A	
Date	Value
23-Jun-20	82.70
30-Jun-20	86.10
7-Jul-20	87.01
14-Jul-20	87.71
21-Jul-20	88.18
28-Jul-20	88.44
4-Aug-20	88.87
11-Aug-20	89.61
18-Aug-20	89.23
25-Aug-20	89.18
1-Sep-20	89.59
8-Sep-20	90.01
15-Sep-20	90.04
22-Sep-20	90.31
13-Oct-20	112.00
13-Oct-20	91.55
20-Oct-20	92.09
27-Oct-20	92.28
3-Nov-20	92.63
10-Nov-20	93.05
17-Nov-20	93.32
24-Nov-20	93.97
1-Dec-20	94.32
8-Dec-20	94.36
15-Dec-20	94.71
22-Dec-20	94.98
29-Dec-20	95.21
5-Jan-21	95.64
12-Jan-21	95.73
19-Jan-21	95.75
25-Jan-21	95.89
2-Feb-21	95.93
9-Feb-21	96.14
16-Feb-21	96.42
23-Feb-21	96.50
2-Mar-21	96.79
9-Mar-21	97.21
16-Mar-21	97.50
23-Mar-21	97.79
30-Mar-21	98.15
6-Apr-21	98.91
13-Apr-21	98.99
20-Apr-21	99.28
27-Apr-21	99.77
4-May-21	100.20
11-May-21	100.49
18-May-21	100.84
25-May-21	101.13
1-Jun-21	101.30
8-Jun-21	101.78
15-Jun-21	102.08

L2C001A	
Date	Value
22-Jun-21	102.23
29-Jun-21	102.46
6-Jul-21	102.72
13-Jul-21	103.20
20-Jul-21	103.70
27-Jul-21	103.98
3-Aug-21	104.33
10-Aug-21	104.64
17-Aug-21	104.96
24-Aug-21	105.35
31-Aug-21	105.65
7-Sep-21	106.07
14-Sep-21	106.37
21-Sep-21	106.50
28-Sep-21	106.75
5-Oct-21	115.10
12-Oct-21	115.26
19-Oct-21	115.48
26-Oct-21	115.64
2-Nov-21	115.75
9-Nov-21	115.98

6) L3C001A

L3C001A	
Date	Value
23-Jun-20	73.59
30-Jun-20	78.94
7-Jul-20	80.61
14-Jul-20	81.27
21-Jul-20	81.93
28-Jul-20	82.28
4-Aug-20	82.63
11-Aug-20	83.81
18-Aug-20	83.13
25-Aug-20	82.87
1-Sep-20	83.11
8-Sep-20	83.36
15-Sep-20	83.51
22-Sep-20	83.77
13-Oct-20	113.00
13-Oct-20	84.64
20-Oct-20	85.10
27-Oct-20	85.86
3-Nov-20	86.12
10-Nov-20	86.38
17-Nov-20	86.64
24-Nov-20	87.20
1-Dec-20	88.16
8-Dec-20	88.41
15-Dec-20	88.68
22-Dec-20	88.84
29-Dec-20	89.10
5-Jan-21	89.36
12-Jan-21	89.73
19-Jan-21	89.66
25-Jan-21	89.83
2-Feb-21	89.84
9-Feb-21	89.82
16-Feb-21	90.09
23-Feb-21	89.88
2-Mar-21	90.54
9-Mar-21	90.62
16-Mar-21	91.08
23-Mar-21	91.45
30-Mar-21	92.01
6-Apr-21	92.38
13-Apr-21	92.66
20-Apr-21	92.75
27-Apr-21	93.04
4-May-21	93.58
11-May-21	93.86
18-May-21	94.14
25-May-21	94.70
1-Jun-21	94.88
8-Jun-21	95.33
15-Jun-21	95.54

L3C001A	
Date	Value
22-Jun-21	95.64
29-Jun-21	95.56
6-Jul-21	95.94
13-Jul-21	96.33
20-Jul-21	96.78
27-Jul-21	97.07
3-Aug-21	97.41
10-Aug-21	97.58
17-Aug-21	98.20
24-Aug-21	98.58
31-Aug-21	98.83
7-Sep-21	99.14
14-Sep-21	99.54
21-Sep-21	99.83
28-Sep-21	100.12
5-Oct-21	113.29
12-Oct-21	113.52
19-Oct-21	113.75
26-Oct-21	113.87
2-Nov-21	114.00
9-Nov-21	114.23

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