

## 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 07 <sup>th</sup> Jan 2019
E8E602A	INE015L07022	Nifty 10 year Benchmark G-Sec	20-May-16	31-May-18	1,00,000	Matured
E8E603A	INE015L07030	Nifty 10 year Benchmark G-Sec	24-May-16	31-May-18	1,00,000	Matured
E8E604A	INE015L07048	Nifty 10 year Benchmark G-Sec	27-May-16	31-May-18	1,00,000	129.29
E8E604B	INE015L07055	Nifty 10 year Benchmark G-Sec	27-May-16	28-Jan-21	1,00,000	129.90
E8E604C	INE015L07063	Nifty 10 year Benchmark G-Sec	27-May-16	31-May-18	1,00,000	Matured
E9F601A	INE015L07089	Nifty 10 year Benchmark G-Sec	03-June-16	30-May-19	1,00,000	128.66
A1F601A	INE015L07097	Nifty 10 year Benchmark G-Sec	10-Jun-16	28-Jan-21	1,00,000	129.40
A1F601B	INE015L07105	Nifty 10 year Benchmark G-Sec	10-Jun-16	31-May-18	1,00,000	Matured
J8F601A	INE015L07139	Nifty 10 year Benchmark G-Sec	15-Jun-16	25-Oct-18	1,00,000	Matured
F8F606A	INE015L07154	Nifty 10 year Benchmark G-Sec	17-Jun-16	28-Jun-18	1,00,000	Matured
F8F606B	INE015L07162	Nifty 10 year Benchmark G-Sec	17-Jun-16	27-Jun-18	1,00,000	128.16
F9F603A	INE015L07196	Nifty 10 year Benchmark G-Sec	24-Jun-16	25-Oct-19	1,00,000	127.91
B1F601A	INE015L07170	Nifty 10 year Benchmark G-Sec	22-Jun-16	23-Jun-21	1,00,000	128.98
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	128.02
I8F601A	INE015L07220	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jan-19	1,00,000	Matured
I8F601B	INE015L07238	Nifty 10 year Benchmark G-Sec	30-Jun-16	31-Oct-19	1,00,000	127.70
I8F601C	INE015L07246	Nifty 10 year	30-Jun-16	01-Jul-21	1,00,000	128.70

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		Benchmark G-Sec				
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	127.72
I8G601A	INE015L07303	Nifty 10 year Benchmark G-Sec	08-Jul-16	09-Ja5719	1,00,000	127.42
B1G601A	INE015L07311	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	128.27
B1G601C	INE015L07329	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	128.85
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	127.28
J8G601A	INE015L07360	Nifty 10 year Benchmark G-Sec	18-Jul-16	21-Jan-19	1,00,000	127.10
J8G601B	INE015L07378	Nifty 10 year Benchmark G-Sec	18-Jul-16	19-Jul-21	1,00,000	128.06
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	127.07
J8G602A	INE015L07402	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jan-19	1,00,000	126.96
J8G602B	INE015L07410	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jul-21	1,00,000	127.92
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	126.92
J8G602D	INE015L07436	Nifty 10 year Benchmark G-Sec	22-Jul-16	22-Nov-19	1,00,000	126.92
E2H701A	INE015L07535	Nifty 10 year Benchmark G-Sec	6-Sep-17	26-May-22	1,00,000	104.80
E2H701B	INE015L07543	Nifty 10 year Benchmark G-Sec	6-Sep-17	30-May-24	1,00,000	101.67
E2H701B-01	INE015L07543	Nifty 10 year Benchmark G-Sec	11-Sep-17	30-May-24	1,00,000	101.67
E2H701A-01	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Sep-17	26-May-22	1,00,000	104.80
E2H701A02	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Sep-17	26-May-22	1,00,000	104.80
E2H701A03	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-17	26-May-22	1,00,000	104.80
E2H701A04	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Sep-17	26-May-22	1,00,000	104.80
E2H701A05	INE015L07535	Nifty 10 year Benchmark G-Sec	3-Oct-17	26-May-22	1,00,000	104.80
E2H701A06	INE015L07535	Nifty 10 year Benchmark G-Sec	9-Oct-17	26-May-22	1,00,000	104.80
E2H701A07	INE015L07535	Nifty 10 year Benchmark G-Sec	17-Oct-17	26-May-22	1,00,000	104.80

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E2H701B-02	INE015L07543	Nifty 10 year Benchmark G-Sec	13-Oct-17	30-May-24	1,00,000	101.67
E2H701A09	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Nov-18	6-Sep-22	1,00,000	104.80
E2H701A11	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Nov-18	06-Sep-22	1,00,000	104.80
E0K801A	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Nov-18	16-Nov-20	1,00,000	99.79
E1K803A02	INE015L07592	Nifty 10 year Benchmark G-Sec	22-Nov-18	15-Nov-21	1,00,000	99.79
E1K803A	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Nov-18	15-Nov-21	1,00,000	99.32
E0K801A02	INE015L07584	Nifty 10 year Benchmark G-Sec	30-Nov-18	16-Nov-20	1,00,000	99.32
E1K803A03	INE015L07592	Nifty 10 year Benchmark G-Sec	29-Nov-18	15-Nov-21	1,00,000	99.32
E1K803A04	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Nov-18	15-Nov-21	1,00,000	99.32
E0K801A01	INE015L07584	Nifty 10 year Benchmark G-Sec	27-Nov-18	16-Nov-20	1,00,000	99.79
E1K803A01	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Nov-18	15-Nov-21	1,00,000	99.32
E2H701A10	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Nov-18	06-Sep-22	1,00,000	104.80
E0K801A03	INE015L07584	Nifty 10 year Benchmark G-Sec	13-Dec-18	16-Nov-20	1,00,000	99.79
E1K803A05	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Dec-18	15-Nov-21	1,00,000	99.32
E0K801A04	INE015L07584	Nifty 10 year Benchmark G-Sec	21-Dec-18	16-Nov-20	1,00,000	99.79
E1K803A06	INE015L07592	Nifty 10 year Benchmark G-Sec	21-Dec-18	15-Nov-21	1,00,000	99.32
E1K803A07	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Dec-18	15-Nov-21	1,00,000	99.32
E2H701A13	INE015L07543	Nifty 10 year Benchmark G-Sec	21-Dec-18	6-Sep-22	1,00,000	104.80

*Issue Date is Deemed Date of Allotment*

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## **DISCLAIMER**

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