

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 04 th Feb 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	30-Sep-19	1,00,000	130.29
E8E604B	INE015L07055	Nifty 10 year Benchmark G-Sec	27-May-16	28-Jan-21	1,00,000	130.86
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	7-Oct-19	1,00,000	129.66
A1F601A	INE015L07097	Nifty 10 year Benchmark G-Sec	10-Jun-16	28-Jan-21	1,00,000	130.35
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	18-Oct-19	1,00,000	129.17
F9F603A	INE015L07196	Nifty 10 year Benchmark G-Sec	24-Jun-16	25-Oct-19	1,00,000	128.92
B1F601A	INE015L07170	Nifty 10 year Benchmark G-Sec	22-Jun-16	23-Jun-21	1,00,000	129.92
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	128.52
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	128.71
I8F601C	INE015L07246	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jul-21	1,00,000	129.63
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	128.17

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I8G601A	INE015L07303	Nifty 10 year Benchmark G-Sec	08-Jul-16	09-Jan-19	1,00,000	Matured
B1G601A	INE015L07311	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	129.19
B1G601C	INE015L07329	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	129.78
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	127.63
J8G601A	INE015L07360	Nifty 10 year Benchmark G-Sec	18-Jul-16	21-Jan-19	1,00,000	Matured
J8G601B	INE015L07378	Nifty 10 year Benchmark G-Sec	18-Jul-16	19-Jul-21	1,00,000	128.98
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	127.37
J8G602A	INE015L07402	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jan-19	1,00,000	Matured
J8G602B	INE015L07410	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jul-21	1,00,000	128.83
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	127.19
J8G602D	INE015L07436	Nifty 10 year Benchmark G-Sec	22-Jul-16	22-Nov-19	1,00,000	127.93
E2H701A	INE015L07535	Nifty 10 year Benchmark G-Sec	6-Sep-17	26-May-22	1,00,000	105.05
E2H701B	INE015L07543	Nifty 10 year Benchmark G-Sec	6-Sep-17	30-May-24	1,00,000	101.81
E2H701B01	INE015L07543	Nifty 10 year Benchmark G-Sec	11-Sep-17	30-May-24	1,00,000	101.81
E2H701A01	INE015L07535	Nifty 10 year Benchmark G-Sec	15-Sep-17	26-May-22	1,00,000	105.05
E2H701A02	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Sep-17	26-May-22	1,00,000	105.05
E2H701A03	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Sep-17	26-May-22	1,00,000	105.05
E2H701A04	INE015L07535	Nifty 10 year Benchmark G-Sec	29-Sep-17	26-May-22	1,00,000	105.05
E2H701A05	INE015L07535	Nifty 10 year Benchmark G-Sec	3-Oct-17	26-May-22	1,00,000	105.05
E2H701A06	INE015L07535	Nifty 10 year Benchmark G-Sec	9-Oct-17	26-May-22	1,00,000	105.05
E2H701A07	INE015L07535	Nifty 10 year Benchmark G-Sec	17-Oct-17	26-May-22	1,00,000	105.05
E2H701B02	INE015L07543	Nifty 10 year Benchmark G-Sec	13-Oct-17	30-May-24	1,00,000	101.81
E2H701A09	INE015L07535	Nifty 10 year Benchmark G-Sec	14-Nov-18	6-Sep-22	1,00,000	105.05

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E2H701A11	INE015L07535	Nifty 10 year Benchmark G-Sec	30-Nov-18	06-Sep-22	1,00,000	105.05
E0K801A	INE015L07584	Nifty 10 year Benchmark G-Sec	14-Nov-18	16-Nov-20	1,00,000	100.30
E1K803A02	INE015L07592	Nifty 10 year Benchmark G-Sec	22-Nov-18	15-Nov-21	1,00,000	100.30
E1K803A	INE015L07592	Nifty 10 year Benchmark G-Sec	14-Nov-18	15-Nov-21	1,00,000	99.51
E0K801A02	INE015L07584	Nifty 10 year Benchmark G-Sec	30-Nov-18	16-Nov-20	1,00,000	99.51
E1K803A03	INE015L07592	Nifty 10 year Benchmark G-Sec	29-Nov-18	15-Nov-21	1,00,000	99.51
E1K803A04	INE015L07592	Nifty 10 year Benchmark G-Sec	30-Nov-18	15-Nov-21	1,00,000	99.51
E0K801A01	INE015L07584	Nifty 10 year Benchmark G-Sec	27-Nov-18	16-Nov-20	1,00,000	100.30
E1K803A01	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Nov-18	15-Nov-21	1,00,000	99.51
E2H701A10	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Nov-18	06-Sep-22	1,00,000	105.05
E0K801A03	INE015L07584	Nifty 10 year Benchmark G-Sec	13-Dec-18	16-Nov-20	1,00,000	100.30
E1K803A05	INE015L07592	Nifty 10 year Benchmark G-Sec	13-Dec-18	15-Nov-21	1,00,000	99.51
E0K801A04	INE015L07584	Nifty 10 year Benchmark G-Sec	21-Dec-18	16-Nov-20	1,00,000	100.30
E1K803A06	INE015L07592	Nifty 10 year Benchmark G-Sec	21-Dec-18	15-Nov-21	1,00,000	99.51
E1K803A07	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Dec-18	15-Nov-21	1,00,000	99.51
E2H701A13	INE015L07535	Nifty 10 year Benchmark G-Sec	21-Dec-18	6-Sep-22	1,00,000	105.05
E0K801A05	INE015L07584	Nifty 10 year Benchmark G-Sec	28-Dec-18	16-Nov-20	1,00,000	100.30
E1K803A08	INE015L07592	Nifty 10 year Benchmark G-Sec	28-Dec-18	15-Nov-21	1,00,000	99.51
E2H701A15	INE015L07535	Nifty 10 year Benchmark G-Sec	28-Dec-18	6-Sep-22	1,00,000	105.05
E1K803A09	INE015L07592	Nifty 10 year Benchmark G-Sec	27-Dec-18	15-Nov-21	1,00,000	99.51
E2H701A14	INE015L07535	Nifty 10 year Benchmark G-Sec	27-Dec-18	6-Sep-22	1,00,000	105.05
E2H701A17	INE015L07535	Nifty 10 year Benchmark G-Sec	09-Jan-19	6-Sep-22	1,00,000	105.05

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E0K801A07	INE015L07584	Nifty 10 year Benchmark G-Sec	09-Jan-19	16-Nov-20	1,00,000	100.30
E0K801A06	INE015L07584	Nifty 10 year Benchmark G-Sec	10-Jan-19	16-Nov-20	1,00,000	100.30
E1K803A10	INE015L07592	Nifty 10 year Benchmark G-Sec	10-Jan-19	15-Nov-21	1,00,000	99.51
E2H701A16	INE015L07535	Nifty 10 year Benchmark G-Sec	10-Jan-19	6-Sep-22	1,00,000	105.05
E2H701A18	INE015L07535	Nifty 10 year Benchmark G-Sec	16-Jan-19	6-Sep-22	1,00,000	105.05
E0K801A08	INE015L07584	Nifty 10 year Benchmark G-Sec	16-Jan-19	16-Nov-20	1,00,000	100.30
E2H701A19	INE015L07535	Nifty 10 year Benchmark G-Sec	24-Jan-19	6-Sep-22	1,00,000	105.05
E2H701A20	INE015L07535	Nifty 10 year Benchmark G-Sec	23-Jan-19	6-Sep-22	1,00,000	105.05
E2H701A21	INE015L07535	Nifty 10 year Benchmark G-Sec	25-Jan-19	6-Sep-22	1,00,000	105.05
E0K801A09	INE015L07584	Nifty 10 year Benchmark G-Sec	24-Jan-19	16-Nov-20	1,00,000	100.30
E1K803A11	INE015L07592	Nifty 10 year Benchmark G-Sec	24-Jan-19	15-Nov-21	1,00,000	99.51
A0A911A	INE015L07642	Nifty 10 year Benchmark G-Sec	25-Jan-19	31-Mar-20	1,00,000	99.66
B0A902A	INE015L07634	Nifty 10 year Benchmark G-Sec	17-Jan-19	16-Feb-21	1,00,000	98.33

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.

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