

Market Linked Debenture Valuation

Issuer: Edelweiss Asset Reconstruction Company Limited

1. Security Details:

Valuations as on 05 January 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	82.74	82.49
K9A001A	INE015L07725	10 year Gsec clean price	31-Jan-20	24-Jan-30	Rs 1,00,000	60.54	60.36
L0C001A	INE015L07741	10 year Gsec clean price	6-Mar-20	31-Mar-21	Rs 1,00,000	107.10	106.76
L1C001A	INE015L07758	10 year Gsec clean price	6-Mar-20	31-Mar-22	Rs 1,00,000	101.39	101.07
L2C001A	INE015L07766	10 year Gsec clean price	6-Mar-20	31-Mar-23	Rs 1,00,000	95.64	95.21
L3C001A	INE015L07774	10 year Gsec clean price	6-Mar-20	29-Mar-24	Rs 1,00,000	89.36	89.10

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
29-Sep-20	77.73
6-Oct-20	77.96
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

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
29-Sep-20	56.18
6-Oct-20	56.37
13-Oct-20	57.08
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

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
29-Sep-20	102.89
6-Oct-20	103.22
13-Oct-20	103.53
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

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
29-Sep-20	96.82
6-Oct-20	97.10
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) 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
29-Sep-20	90.50
6-Oct-20	90.82
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

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
29-Sep-20	83.92
6-Oct-20	84.17
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

Disclaimer

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