

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Asset Reconstruction Company Limited

1. Security Details:

Valuation per Rs. 100 Face Value							
Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 26 Sep 2016	Valuation as on 19 Sep 2016
E8E602A	INE015L07022	Nifty 10 year Benchmark G-Sec	20-May-16	31-May-18	1,00,000	98.47	98.47
E8E603A	INE015L07030	Nifty 10 year Benchmark G-Sec	24-May-16	31-May-18	1,00,000	98.38	98.38
E8E604A	INE015L07048	Nifty 10 year Benchmark G-Sec	27-May-16	31-May-18	1,00,000	99.82	99.82
E8E604B	INE015L07055	Nifty 10 year Benchmark G-Sec	27-May-16	28-Jan-21	1,00,000	95.68	95.68
E8E604C	INE015L07063	Nifty 10 year Benchmark G-Sec	27-May-16	31-May-18	1,00,000	98.05	98.05
E9F601A	INE015L07089	Nifty 10 year Benchmark G-Sec	03-June-16	30-May-19	1,00,000	95.22	95.25
A1F601A	INE015L07097	Nifty 10 year Benchmark G-Sec	10-Jun-16	28-Jan-21	1,00,000	91.55	91.57
A1F601B	INE015L07105	Nifty 10 year Benchmark G-Sec	10-Jun-16	31-May-18	1,00,000	97.70	97.72
J8F601A	INE015L07139	Nifty 10 year Benchmark G-Sec	15-Jun-16	25-Oct-18	1,00,000	96.67	96.69
F8F606A	INE015L07154	Nifty 10 year Benchmark G-Sec	17-Jun-16	28-Jun-18	1,00,000	97.50	97.52
F8F606B	INE015L07162	Nifty 10 year Benchmark G-Sec	17-Jun-16	27-Jun-18	1,00,000	97.50	97.53
F9F603A	INE015L07196	Nifty 10 year Benchmark G-Sec	24-Jun-16	25-Oct-19	1,00,000	94.26	94.28
B1F601A	INE015L07170	Nifty 10 year Benchmark G-Sec	22-Jun-16	23-Jun-21	1,00,000	90.73	90.75
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	91.93	91.95
I8F601A	INE015L07220	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jan-19	1,00,000	96.22	96.24
I8F601B	INE015L07238	Nifty 10 year Benchmark G-Sec	30-Jun-16	31-Oct-19	1,00,000	94.22	94.25
I8F601C	INE015L07246	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jul-21	1,00,000	90.69	90.71
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	91.91	91.93

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 26 Sep 2016	Valuation as on 19 Sep 2016
I8G601A	INE015L07303	Nifty 10 year Benchmark G-Sec	08-Jul-16	09-Jan-19	1,00,000	96.16	96.18
B1G601A	INE015L07311	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	90.67	90.69
B1G601C	INE015L07329	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	90.68	90.71
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	91.92	91.95
J8G601A	INE015L07360	Nifty 10 year Benchmark G-Sec	18-Jul-16	21-Jan-19	1,00,000	96.08	96.10
J8G601B	INE015L07378	Nifty 10 year Benchmark G-Sec	18-Jul-16	19-Jul-21	1,00,000	90.63	90.65
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	91.91	91.93
J8G602A	INE015L07402	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jan-19	1,00,000	96.07	96.09
J8G602B	INE015L07410	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jul-21	1,00,000	90.61	90.63
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	91.90	91.92
J8G602D	INE015L07436	Nifty 10 year Benchmark G-Sec	22-Jul-16	22-Nov-19	1,00,000	94.09	94.11

*Issue Date is Deemed Date of Allotment

2. Historical Valuation:

Date	E8E602A	E8E603A	E8E604A	E8E604B	E8E604C	E9F601A	A1F601A	A1F601B
27-May-16	97.21	97.10	-	-	-	-	-	-
06-June-16	97.23	97.14	98.57	94.28	96.81	-	-	-
13-June-16	97.35	97.27	98.70	94.42	96.91	-	-	-
20-June-16	97.40	97.32	98.75	94.49	96.99	94.42	-	-
27-June-16	97.39	97.30	98.73	94.40	96.97	94.31	90.56	96.90
04-Jul-16	97.44	97.35	98.79	94.44	97.02	94.33	90.57	96.93
11-Jul-16	97.34	97.25	98.69	94.86	96.92	94.29	90.97	96.81
18-Jul-16	97.45	97.36	98.79	94.22	97.03	94.15	90.31	96.89
25-Jul-16	97.50	97.41	98.85	94.26	97.08	94.18	90.33	96.92
01-Aug-16	97.71	97.62	99.05	94.79	97.29	94.53	90.83	97.11
08-Aug-16	97.76	97.67	99.10	94.82	97.34	94.56	90.85	97.14
15-Aug-16	97.81	97.73	99.16	94.88	97.40	94.59	90.88	97.17
22-Aug-16	98.11	98.02	99.46	95.42	97.69	95.03	91.40	97.44
29-Aug-16	98.15	98.07	99.50	95.46	97.74	95.05	91.41	97.47
06-Sep-16	98.27	98.18	99.62	95.51	97.85	95.15	91.44	97.56

Date	J8F601A	F8F606A	F8F606B	F9F603A	B1F601A	B1F601C	I8F601A	I8F601B
27-June-16	95.84	96.69	96.69	-	-	-	-	-
04-Jul-16	98.86	96.72	96.72	-	-	-	-	-
11-Jul-16	95.76	96.6	96.61	93.39	90.3	91.94	95.3	93.36
18-Jul-16	95.79	96.69	96.69	93.14	89.48	91.95	95.28	93.10
25-Jul-16	95.82	96.71	96.72	93.16	89.50	91.94	95.31	93.12
01-Aug-16	96.07	96.91	96.92	93.55	90.02	91.94	95.58	93.52
08-Aug-16	96.10	96.94	96.95	93.57	90.04	91.93	95.61	93.54
15-Aug-16	96.13	96.97	96.98	93.60	90.06	91.95	95.65	93.56
22-Aug-16	96.46	97.25	97.26	94.09	90.59	91.94	96.01	94.05
29-Aug-16	96.49	97.28	97.29	94.11	90.61	91.94	96.03	94.07
06-Sep-16	96.57	97.37	97.38	94.21	90.60	91.96	96.13	94.17

Date	I8F601C	I8F601D	I8G601A	B1G601A	B1G601C	B1G601D	J8G601A	J8G601B	J8G601C
11-Jul-16	90.26	91.92	-	-	-	-	-	-	-
18-Jul-16	89.44	91.93	95.22	89.42	89.44	91.95	-	-	-
25-Jul-16	89.46	91.92	95.25	89.44	89.46	91.94	95.16	89.41	91.93

Date	I8F601C	I8F601D	I8G601A	B1G601A	B1G601C	B1G601D	J8G601A	J8G601B	J8G601C
01-Aug-16	89.98	91.92	95.53	89.96	89.98	91.93	95.44	89.93	91.92
08-Aug-16	89.99	91.91	95.55	89.98	90	91.93	95.47	89.94	89.99
15-Aug-16	90.02	91.93	95.59	90	90.02	91.95	95.5	89.97	90.02
22-Aug-16	90.54	91.92	95.96	90.53	90.55	91.94	95.88	90.49	91.92
29-Aug-16	90.56	91.92	95.98	90.54	90.56	91.94	95.90	90.51	91.92
06-Sep-16	90.56	91.94	96.07	90.53	90.55	91.95	95.99	90.50	91.94

Date	J8G602A	J8G602B	J8G602C	J8G602D
01-Aug-16	95.43	89.91	91.91	93.38
08-Aug-16	91.92	95.46	89.92	91.90
15-Aug-16	91.93	95.49	89.95	91.92
22-Aug-16	95.86	90.47	91.91	93.92
29-Aug-16	95.89	90.49	91.91	93.94
06-Sep-16	95.98	90.48	91.93	94.04

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

Credit Analysis & REsearch Ltd.

4th Floor Godrej Coliseum, Off Eastern Express Highway, Somaiya Hospital Road, Sion (East),
Mumbai – 400 022.
