

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 19 Sep 2016	Valuation as on 12 Sep 2016	
E8E602A	INE015L07022	Nifty 10 year Benchmark G-Sec	20-May-16	31-May-18	1,00,000	98.47	98.31	
E8E603A	INE015L07030	Nifty 10 year Benchmark G-Sec	24-May-16	31-May-18	1,00,000	98.38	98.23	
E8E604A	INE015L07048	Nifty 10 year Benchmark G-Sec	27-May-16	31-May-18	1,00,000	99.82	99.66	
E8E604B	INE015L07055	Nifty 10 year Benchmark G-Sec	27-May-16	28-Jan-21	1,00,000	95.68	95.55	
E8E604C	INE015L07063	Nifty 10 year Benchmark G-Sec	27-May-16	31-May-18	1,00,000	98.05	97.89	
E9F601A	INE015L07089	Nifty 10 year Benchmark G-Sec	03-June-16	30-May-19	1,00,000	95.25	95.17	
A1F601A	INE015L07097	Nifty 10 year Benchmark G-Sec	10-Jun-16	28-Jan-21	1,00,000	91.57	91.46	
A1F601B	INE015L07105	Nifty 10 year Benchmark G-Sec	10-Jun-16	31-May-18	1,00,000	97.72	97.58	
J8F601A	INE015L07139	Nifty 10 year Benchmark G-Sec	15-Jun-16	25-Oct-18	1,00,000	96.69	96.59	
F8F606A	INE015L07154	Nifty 10 year Benchmark G-Sec	17-Jun-16	28-Jun-18	1,00,000	97.52	97.39	
F8F606B	INE015L07162	Nifty 10 year Benchmark G-Sec	17-Jun-16	27-Jun-18	1,00,000	97.53	97.40	
F9F603A	INE015L07196	Nifty 10 year Benchmark G-Sec	24-Jun-16	25-Oct-19	1,00,000	94.28	94.23	
B1F601A	INE015L07170	Nifty 10 year Benchmark G-Sec	22-Jun-16	23-Jun-21	1,00,000	90.75	90.62	
B1F601C	INE015L07188	Nifty 10 year Benchmark G-Sec	22-Jun-16	17-Jun-26	1,00,000	91.95	91.96	
I8F601A	INE015L07220	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jan-19	1,00,000	96.24	96.15	
I8F601B	INE015L07238	Nifty 10 year Benchmark G-Sec	30-Jun-16	31-Oct-19	1,00,000	94.25	94.19	
I8F601C	INE015L07246	Nifty 10 year Benchmark G-Sec	30-Jun-16	01-Jul-21	1,00,000	90.71	90.57	
I8F601D	INE015L07253	Nifty 10 year Benchmark G-Sec	30-Jun-16	25-Jun-26	1,00,000	91.93	91.94	

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 19 Sep 2016	Valuation as on 12 Sep 2016
I8G601A	INE015L07303	Nifty 10 year Benchmark G-Sec	08-Jul-16	09-Jan-19	1,00,000	96.18	96.09
B1G601A	INE015L07311	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	90.69	90.55
B1G601C	INE015L07329	Nifty 10 year Benchmark G-Sec	12-Jul-16	13-Jul-21	1,00,000	90.71	90.57
B1G601D	INE015L07337	Nifty 10 year Benchmark G-Sec	12-Jul-16	07-Jul-26	1,00,000	91.95	91.95
J8G601A	INE015L07360	Nifty 10 year Benchmark G-Sec	18-Jul-16	21-Jan-19	1,00,000	96.10	96.02
J8G601B	INE015L07378	Nifty 10 year Benchmark G-Sec	18-Jul-16	19-Jul-21	1,00,000	90.65	90.52
J8G601C	INE015L07386	Nifty 10 year Benchmark G-Sec	18-Jul-16	13-Jul-26	1,00,000	91.93	91.94
J8G602A	INE015L07402	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jan-19	1,00,000	96.09	96.00
J8G602B	INE015L07410	Nifty 10 year Benchmark G-Sec	22-Jul-16	23-Jul-21	1,00,000	90.63	90.49
J8G602C	INE015L07428	Nifty 10 year Benchmark G-Sec	22-Jul-16	17-Jul-26	1,00,000	91.92	91.93
J8G602D	INE015L07436	Nifty 10 year Benchmark G-Sec	22-Jul-16	22-Nov-19	1,00,000	94.11	94.06

*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

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