

Market Linked Debenture Valuation

Issuer: Edelweiss Asset Reconstruction Company Limited

1. Security Details:

Valuations as on 17 November 2020

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	81.00	80.76
K9A001A	INE015L07725	10 year Gsec clean price	31-Jan-20	24-Jan-30	Rs 1,00,000	58.36	58.17
L0C001A	INE015L07741	10 year Gsec clean price	6-Mar-20	31-Mar-21	Rs 1,00,000	105.02	104.72
L1C001A	INE015L07758	10 year Gsec clean price	6-Mar-20	31-Mar-22	Rs 1,00,000	99.23	98.95
L2C001A	INE015L07766	10 year Gsec clean price	6-Mar-20	31-Mar-23	Rs 1,00,000	93.32	93.05
L3C001A	INE015L07774	10 year Gsec clean price	6-Mar-20	29-Mar-24	Rs 1,00,000	86.64	86.38

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

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

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

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

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

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

Disclaimer

Market Linked Debenture Valuation ("Valuation") reflects CRISIL's opinion on the value of the Market Linked Debenture on the valuation date and does not constitute an audit of the Issuer by CRISIL. The Valuation is based on the information provided by the Issuer or obtained by CRISIL from sources it considers reliable. CRISIL does not guarantee the completeness or accuracy of the information on which the Valuation is based. CRISIL 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 or suitability for a particular investor. CRISIL is not responsible for any errors and especially states that it has no financial liability whatsoever to the issuers / users / investors of the Valuation. In the event of early redemption /buy back/any other premature exit, 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.