

Market Linked Debenture Valuation

Issuer: EDELWEISS ALTERNATIVE ASSET ADVISORS LTD

1. Security Details:

Valuations as on 15 Sep 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	103.18	103.17	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	102.44	102.44	PP-MLD AA-r

**Autocall Structure; actual maturity could be earlier than mentioned in the table*

2. Security Historical Prices:

Valuations as on 08 Sep 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	103.17	102.95	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	102.44	102.22	PP-MLD AA-r

Valuations as on 01 Sep 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.95	102.75	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	102.22	102.01	PP-MLD AA-r

Valuations as on 25 Aug 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.75	102.76	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	102.01	102.03	PP-MLD AA-r

Valuations as on 18 Aug 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.76	102.47	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	102.03	101.74	PP-MLD AA-r

Valuations as on 11 Aug 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.47	102.38	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	101.74	101.66	PP-MLD AA-r

Valuations as on 04 Aug 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.38	102.05	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	101.66	101.32	PP-MLD AA-r

Valuations as on 28 Jul 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.05	102.01	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	101.32	101.29	PP-MLD AA-r

Valuations as on 21 Jul 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	102.01	101.84	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	101.29	101.13	PP-MLD AA-r

Valuations as on 14 Jul 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	101.84	101.68	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	101.13	100.96	PP-MLD AA-r

Valuations as on 07 Jul 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	101.68	101.26	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	100.96	100.54	PP-MLD AA-r

Valuations as on 30 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	101.26	101.08	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	100.54	100.35	PP-MLD AA-r

Valuations as on 23 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	101.08	100.11	CRISIL PP-MLD AA-r/Negative
2	INE528L07024	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07024	10 year Gsec clean price	16-Jun-22	15-Jun-24	Rs 10,00,000	100.35		PP-MLD AA-r

Valuations as on 16 Jun 2022

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	100.11	100.24	CRISIL PP-MLD AA-r/Negative

Valuations as on 09 Jun 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	100.24	100.24	CRISIL PP-MLD AA-r/Negative

Valuations as on 02 Jun 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	100.24	100.13	CRISIL PP-MLD AA-r/Negative

Valuations as on 26 May 2022										
S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE528L07016	EDELWEISS ALTERNATIVE ASSET ADVISORS LTD	INE528L07016	10 year Gsec clean price	17-May-22	16-May-24	Rs 10,00,000	100.13		CRISIL PP-MLD AA-r/Negative

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