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VALUATION OF MARKET LINKED DEBENTURES

AYE FINANCE PRIVATE LIMITED

14th October 2022



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Security Details

Valuation as on 14 October 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	INE501X07240	AYE FINANCE PRIVATE LIMITED	SECURED RATED LISTED MARKET LINKED NON-CONVERTIBLE DEBENTURES.DATE OF MATURITY 31/08/2023GSEC LINKED	IGB 6.10 12/07/2031	03-Sep-2021	07-Sep-2023	10,00,000	109.46	109.51	[ICRA]AA(CE)
2	INE501X07273	AYE FINANCE PRIVATE LIMITED	10 YEAR GSEC LINKED SECURED RATED LISTED NON-CONVERTIBLE DEBENTURE. SERIES 1. DATE OF MATURITY 25/09/2023.	10 Year G-sec 5.85 GS 2030	25-Mar-2022	25-Sep-2023	10,00,000	104.51	104.57	[ICRA]AA(CE)
3	INE501X07281	AYE FINANCE PRIVATE LIMITED	10 YEAR GSEC LINKED SECURED RATED LISTED NON-CONVERTIBLE DEBENTURE. SERIES 2. DATE OF MATURITY 25/03/2024.	10 Year G-sec 5.85 GS 2030	25-Mar-2022	25-Mar-2024	10,00,000	104.78	104.86	[ICRA]AA(CE)
4	INE501X07307	AYE FINANCE PRIVATE LIMITED	GSEC LINKED SECURED RATED LISTED REDEEMABLE PRINCIPAL PROTECTED MARKET LINKED NON-CONVERTIBLE DEBENTURE. DATE OF MATURITY 05/03/2024.	IGB 6.10 12/07/2031	05-Sep-2022	05-Mar-2024	10,00,000	100.25	100.32	IND A-
5	INE501X07323	AYE FINANCE PRIVATE LIMITED	GSEC LINKED SECURED RATED LISTED REDEEMABLE PRINCIPAL PROTECTED MARKET LINKED NON-CONVERTIBLE DEBENTURE. DATE OF MATURITY 27/03/2024.	5.79% G-Sec 2030	27-Sep-2022	27-Mar-2024	10,00,000	100.68	100.76	IND A-

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 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. 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.