

Market Linked Debenture Valuation

Issuer: Reliance Asset Reconstruction Limited

1. Security Details:

Valuations as on 24 February 2021

Series	ISIN Code	Reference Asset	Issue Date	Maturity Date	Face Value per Debenture	Valuation per Rs 100 Face Value	Valuation as on Previous Week
RARC_A07	INE407107076	Nifty 10 YR Benchmark G-Sec	29-May-20	26-Feb-21	Rs 1,00,000	102.72	102.38

2. Security Historical Prices:

1) RARC_A01

RARC_A01	
Date	Value
10-Oct-18	97.55
17-Oct-18	97.90
24-Oct-18	97.81
31-Oct-18	97.99
6-Nov-18	98.18
14-Nov-18	98.52
21-Nov-18	98.78
28-Nov-18	99.05
5-Dec-18	99.45
12-Dec-18	99.58
19-Dec-18	99.93
26-Dec-18	100.16
2-Jan-19	100.49
9-Jan-19	100.79
16-Jan-19	101.08
23-Jan-19	101.29
30-Jan-19	101.39
6-Feb-19	101.49
13-Feb-19	101.94
20-Feb-19	101.97
27-Feb-19	102.15
6-Mar-19	101.74
13-Mar-19	102.14
20-Mar-19	102.34
27-Mar-19	101.93
3-Apr-19	101.87
10-Apr-19	101.99
16-Apr-19	102.17
24-Apr-19	101.09
30-Apr-19	101.32
8-May-19	101.55
15-May-19	101.90
22-May-19	101.41
29-May-19	101.81
31-May-19	101.93
4-Jun-19	102.23
12-Jun-19	102.56
19-Jun-19	102.83
26-Jun-19	103.15
3-Jul-19	103.49
10-Jul-19	103.94
17-Jul-19	104.48
24-Jul-19	104.81
31-Jul-19	105.14
7-Aug-19	104.35
14-Aug-19	104.76
21-Aug-19	105.15
28-Aug-19	105.51
4-Sep-19	105.94
11-Sep-19	106.39
18-Sep-19	106.86

RARC_A01	
Date	Value
25-Sep-19	107.18
1-Oct-19	107.55
9-Oct-19	108.00
16-Oct-19	108.45
23-Oct-19	108.81
30-Oct-19	109.21
6-Nov-19	109.60
13-Nov-19	109.98
20-Nov-19	110.38
27-Nov-19	110.76
4-Dec-19	111.16
11-Dec-19	111.55

2) RARC_A02

RARC_A02	
Date	Value
10-Oct-18	96.34
17-Oct-18	96.80
24-Oct-18	96.45
31-Oct-18	96.59
6-Nov-18	96.78
14-Nov-18	97.10
21-Nov-18	97.41
28-Nov-18	97.71
5-Dec-18	98.20
12-Dec-18	98.41
19-Dec-18	98.89
26-Dec-18	99.14
2-Jan-19	99.23
9-Jan-19	99.62
16-Jan-19	100.01
23-Jan-19	100.14
30-Jan-19	100.44
6-Feb-19	100.29
13-Feb-19	100.77
20-Feb-19	100.41
27-Feb-19	100.57
6-Mar-19	99.28
13-Mar-19	99.83
20-Mar-19	100.07
27-Mar-19	99.01
3-Apr-19	98.29
10-Apr-19	98.33
16-Apr-19	98.54
24-Apr-19	95.50
30-Apr-19	95.75
8-May-19	95.68
15-May-19	96.04
22-May-19	93.86
29-May-19	94.59
31-May-19	94.79
4-Jun-19	94.76
12-Jun-19	95.12
19-Jun-19	95.55
26-Jun-19	95.77
3-Jul-19	96.09
10-Jul-19	96.58
17-Jul-19	97.01
24-Jul-19	97.33
31-Jul-19	97.71
7-Aug-19	93.74
14-Aug-19	94.27
21-Aug-19	94.64
28-Aug-19	95.11
4-Sep-19	95.48
11-Sep-19	95.85
18-Sep-19	96.22

RARC_A02	
Date	Value
25-Sep-19	96.59
1-Oct-19	96.91
9-Oct-19	97.34
16-Oct-19	97.72
23-Oct-19	98.10
30-Oct-19	98.48
6-Nov-19	98.87
13-Nov-19	99.43
20-Nov-19	99.81
27-Nov-19	100.20
4-Dec-19	100.88
11-Dec-19	101.18
18-Dec-19	101.69
24-Dec-19	102.07
1-Jan-20	102.43
8-Jan-20	102.93
15-Jan-20	103.32
22-Jan-20	103.71
29-Jan-20	104.29
5-Feb-20	104.54
12-Feb-20	105.16
19-Feb-20	105.51
26-Feb-20	105.94
4-Mar-20	106.30
11-Mar-20	106.59
18-Mar-20	106.50
25-Mar-20	105.58
1-Apr-20	107.36
8-Apr-20	107.98
15-Apr-20	108.28
22-Apr-20	108.57
29-Apr-20	109.08
6-May-20	109.47
13-May-20	110.00
20-May-20	110.61
27-May-20	111.50
3-Jun-20	111.89
10-Jun-20	112.32
17-Jun-20	112.91
24-Jun-20	113.36
1-Jul-20	114.00
8-Jul-20	114.55
15-Jul-20	114.96
22-Jul-20	115.33
29-Jul-20	115.68
5-Aug-20	116.09
12-Aug-20	116.50
19-Aug-20	116.88
26-Aug-20	117.28
2-Sep-20	117.68
9-Sep-20	118.09

RARC_A02	
Date	Value
16-Sep-20	118.49
7-Oct-20	119.74
14-Oct-20	120.18
21-Oct-20	120.58
28-Oct-20	120.98
4-Nov-20	121.38
11-Nov-20	121.79
18-Nov-20	122.20
25-Nov-20	122.61
2-Dec-20	123.01
9-Dec-20	123.41
16-Dec-20	123.82

3) RARC_A03

RARC_A03	
Date	Value
20-Mar-19	96.89
27-Mar-19	95.82
3-Apr-19	95.10
10-Apr-19	95.14
16-Apr-19	95.39
24-Apr-19	92.43
30-Apr-19	92.67
8-May-19	92.60
15-May-19	92.95
22-May-19	90.76
29-May-19	91.41
31-May-19	91.58
4-Jun-19	91.51
12-Jun-19	91.95
19-Jun-19	92.34
26-Jun-19	92.52
3-Jul-19	92.83
10-Jul-19	93.28
17-Jul-19	93.71
24-Jul-19	94.02
31-Jul-19	94.33
7-Aug-19	90.29
14-Aug-19	90.86
21-Aug-19	91.21
28-Aug-19	91.57
4-Sep-19	91.93
11-Sep-19	92.14
18-Sep-19	92.51
25-Sep-19	92.87
1-Oct-19	93.19
9-Oct-19	93.61
16-Oct-19	93.98
23-Oct-19	94.35
30-Oct-19	94.72
6-Nov-19	95.09
13-Nov-19	95.56
20-Nov-19	95.93
27-Nov-19	96.31
4-Dec-19	96.69
11-Dec-19	97.07
18-Dec-19	97.45
24-Dec-19	97.86
1-Jan-20	98.30
8-Jan-20	98.69
15-Jan-20	99.07
22-Jan-20	99.46
29-Jan-20	100.16
5-Feb-20	100.40
12-Feb-20	101.16
19-Feb-20	101.48
26-Feb-20	101.97

RARC_A03	
Date	Value
4-Mar-20	102.27
11-Mar-20	102.50
18-Mar-20	102.43
25-Mar-20	101.77
1-Apr-20	103.27
8-Apr-20	103.93
15-Apr-20	104.21
22-Apr-20	104.81
29-Apr-20	105.18
6-May-20	105.68
13-May-20	106.09
20-May-20	106.69
27-May-20	107.34
3-Jun-20	107.93
10-Jun-20	108.32
17-Jun-20	108.86
24-Jun-20	109.45
1-Jul-20	109.88
8-Jul-20	110.38
15-Jul-20	111.00
22-Jul-20	111.40
29-Jul-20	111.70
5-Aug-20	112.18
12-Aug-20	112.51
19-Aug-20	112.90
26-Aug-20	113.30
2-Sep-20	113.68
9-Sep-20	114.07
16-Sep-20	114.51
7-Oct-20	115.75
14-Oct-20	116.19
21-Oct-20	116.60
28-Oct-20	116.97
4-Nov-20	117.38
11-Nov-20	117.77
18-Nov-20	118.18
25-Nov-20	118.57
2-Dec-20	118.96
9-Dec-20	119.35
16-Dec-20	119.75
23-Dec-20	120.15
30-Dec-20	120.54
6-Jan-21	120.94

4) RARC_A04

RARC_A04	
Date	Value
20-Mar-19	98.28
27-Mar-19	97.63
3-Apr-19	97.45
10-Apr-19	97.51
16-Apr-19	97.61
24-Apr-19	96.01
30-Apr-19	96.26
8-May-19	96.38
15-May-19	96.77
22-May-19	95.88
29-May-19	96.30
31-May-19	96.43
4-Jun-19	96.77
12-Jun-19	96.87
19-Jun-19	97.29
26-Jun-19	97.53
3-Jul-19	97.90
10-Jul-19	98.31
17-Jul-19	98.83
24-Jul-19	99.15
31-Jul-19	99.49
7-Aug-19	97.79
14-Aug-19	98.34
21-Aug-19	98.68
28-Aug-19	99.17
4-Sep-19	99.59
11-Sep-19	99.91
18-Sep-19	100.35
25-Sep-19	100.60
1-Oct-19	101.04
9-Oct-19	101.47
16-Oct-19	101.84
23-Oct-19	102.26
30-Oct-19	102.76
6-Nov-19	103.11
13-Nov-19	103.50
20-Nov-19	103.91
27-Nov-19	104.29
4-Dec-19	104.70
11-Dec-19	105.04
18-Dec-19	105.46
24-Dec-19	105.82
1-Jan-20	106.27
8-Jan-20	106.66
15-Jan-20	107.02
22-Jan-20	107.40
29-Jan-20	107.79
5-Feb-20	108.16
12-Feb-20	108.55
19-Feb-20	108.94
26-Feb-20	109.31

RARC_A04	
Date	Value
4-Mar-20	109.66
11-Mar-20	110.09
18-Mar-20	110.48
25-Mar-20	110.87

5) RARC_A05

RARC_A05	
Date	Value
11-Dec-19	97.13
18-Dec-19	97.13
24-Dec-19	97.23
1-Jan-20	97.20
8-Jan-20	97.36
15-Jan-20	97.40
22-Jan-20	104.82
29-Jan-20	105.32
5-Feb-20	105.60
12-Feb-20	105.99
19-Feb-20	106.45
26-Feb-20	106.83
4-Mar-20	107.24
11-Mar-20	107.63
18-Mar-20	107.80
25-Mar-20	107.63
1-Apr-20	108.83
8-Apr-20	109.19
15-Apr-20	109.59
22-Apr-20	110.07
29-Apr-20	110.41
6-May-20	110.82
13-May-20	111.26
20-May-20	111.72
27-May-20	112.11
3-Jun-20	112.50
10-Jun-20	112.88
17-Jun-20	113.28
24-Jun-20	113.67

6) RARC_A07

RARC A07	
Date	Value
22-Jul-20	98.04
29-Jul-20	98.29
5-Aug-20	98.74
12-Aug-20	99.01
19-Aug-20	99.35
26-Aug-20	99.72
2-Sep-20	97.09
9-Sep-20	97.43
16-Sep-20	97.82
7-Oct-20	98.89
14-Oct-20	99.24
21-Oct-20	99.63
28-Oct-20	99.94
4-Nov-20	100.28
11-Nov-20	100.61
18-Nov-20	100.99
25-Nov-20	101.34
2-Dec-20	98.71
9-Dec-20	99.03
16-Dec-20	99.37
23-Dec-20	99.70
30-Dec-20	100.04
6-Jan-21	100.38
13-Jan-21	100.69
20-Jan-21	101.00
27-Jan-21	101.34
3-Feb-21	101.69
10-Feb-21	102.03
17-Feb-21	102.38

Disclaimer

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