

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Finance & Investments Limited

Security Details:

Valuation per Rs.100 Face Value

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 07 th Sep 2020
L0H901A	INE918K07FI3	CNX Nifty Index	26-Aug-19	26-Mar-21	Rs. 1,00,000	109.90
L0H901A01	INE918K07FI3	CNX Nifty Index	28-Aug-19	26-Mar-21	Rs. 1,00,000	109.90
K1H901A	INE918K07FH5	CNX Nifty Index	26-Aug-19	24-Feb-22	Rs. 1,00,000	110.51
I2H901A	INE918K07FJ1	CNX Nifty Index	26-Aug-19	26-Dec-22	Rs. 1,00,000	104.08
L0H901A02	INE918K07FI3	CNX Nifty Index	16-Sep-19	26-Mar-21	Rs. 1,00,000	109.90
K1H901A01	INE918K07FH5	CNX Nifty Index	16-Sep-19	24-Feb-22	Rs. 1,00,000	110.51
I2H901A01	INE918K07FJ1	CNX Nifty Index	16-Sep-19	26-Dec-22	Rs. 1,00,000	104.08
I2H901A02	INE918K07FJ1	CNX Nifty Index	17-Sep-19	26-Dec-22	Rs. 1,00,000	104.08
I2H901A03	INE918K07FJ1	CNX Nifty Index	25-Sep-19	26-Dec-22	Rs. 1,00,000	104.08
I2H901A05	INE918K07FJ1	CNX Nifty Index	27-Sep-19	26-Dec-22	Rs. 1,00,000	104.08
I2H901A06	INE918K07FJ1	CNX Nifty Index	16-Oct-19	26-Dec-22	Rs. 1,00,000	104.08
L0H901A04	INE918K07FI3	CNX Nifty Index	16-Oct-19	26-Mar-21	Rs. 1,00,000	109.90
I2H901A07	INE918K07FJ1	CNX Nifty Index	18-Oct-19	26-Dec-22	Rs. 1,00,000	104.08
L0H901A05	INE918K07FI3	CNX Nifty Index	18-Oct-19	26-Mar-21	Rs. 1,00,000	109.90
L0H901A06	INE918K07FI3	CNX Nifty Index	30-Oct-19	26-Mar-21	Rs. 1,00,000	109.90
L0H901A07	INE918K07FI3	CNX Nifty Index	29-Oct-19	26-Mar-21	Rs. 1,00,000	109.90
I2H901A08	INE918K07FJ1	CNX Nifty Index	30-Oct-19	26-Dec-22	Rs. 1,00,000	104.08
L0H901A09	INE918K07FI3	CNX Nifty Index	19-Nov-19	26-Mar-21	Rs. 1,00,000	109.90
I2H901A09	INE918K07FJ1	CNX Nifty Index	26-Nov-19	26-Dec-22	Rs. 1,00,000	104.08
K1H901A05	INE918K07FH5	CNX Nifty Index	26-Nov-19	24-Feb-22	Rs. 1,00,000	110.51
L0H901A10	INE918K07FI3	CNX Nifty Index	26-Nov-19	26-Mar-21	Rs. 1,00,000	109.90

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I2H901A10	INE918K07FJ1	CNX Nifty Index	28-Nov-19	26-Dec-22	Rs. 1,00,000	104.08
K1H901A06	INE918K07FH5	CNX Nifty Index	28-Nov-19	24-Feb-22	Rs. 1,00,000	110.51
L0H901A11	INE918K07FI3	CNX Nifty Index	28-Nov-19	26-Mar-21	Rs. 1,00,000	109.90
L0H901A12	INE918K07FI3	CNX Nifty Index	29-Nov-19	26-Mar-21	Rs. 1,00,000	109.90
L0H901A13	INE918K07FI3	CNX Nifty Index	06-Dec-19	26-Mar-21	Rs. 1,00,000	109.90
I2H901A11	INE918K07FJ1	CNX Nifty Index	16-Dec-19	26-Dec-22	Rs. 1,00,000	104.08
K1H901A07	INE918K07FH5	CNX Nifty Index	16-Dec-19	24-Feb-22	Rs. 1,00,000	110.51
I2H901A12	INE918K07FJ1	CNX Nifty Index	20-Dec-19	26-Dec-22	Rs. 1,00,000	104.08
K1H901A08	INE918K07FH5	CNX Nifty Index	20-Dec-19	24-Feb-22	Rs. 1,00,000	110.51
L0H901A15	INE918K07FI3	CNX Nifty Index	20-Dec-19	26-Mar-21	Rs. 1,00,000	109.90
I2H901A14	INE918K07FJ1	CNX Nifty Index	03-Jan-20	26-Dec-22	Rs. 1,00,000	104.08
L0H901A18	INE918K07FI3	CNX Nifty Index	03-Jan-20	26-Mar-21	Rs. 1,00,000	109.90
I2H901A15	INE918K07FJ1	CNX Nifty Index	07-Jan-20	26-Dec-22	Rs. 1,00,000	104.08
K1H901A10	INE918K07FH5	CNX Nifty Index	07-Jan-20	24-Feb-22	Rs. 1,00,000	110.51
L0H901A19	INE918K07FI3	CNX Nifty Index	07-Jan-20	26-Mar-21	Rs. 1,00,000	109.90
K1H901A12	INE918K07FH5	CNX Nifty Index	14-Jan-20	24-Feb-22	Rs. 1,00,000	110.51
L0H901A21	INE918K07FI3	CNX Nifty Index	14-Jan-20	26-Mar-21	Rs. 1,00,000	109.90
K1H901A13	INE918K07FH5	CNX Nifty Index	10-Feb-20	24-Feb-22	Rs. 1,00,000	110.51
L0H901A22	INE918K07FI3	CNX Nifty Index	10-Feb-20	26-Mar-21	Rs. 1,00,000	109.90
I2H901A18	INE918K07FJ1	CNX Nifty Index	10-Feb-20	26-Dec-22	Rs. 1,00,000	104.08
K1H901A14	INE918K07FH5	CNX Nifty Index	11-Feb-20	24-Feb-22	Rs. 1,00,000	110.51
L0H901A23	INE918K07FI3	CNX Nifty Index	11-Feb-20	26-Mar-21	Rs. 1,00,000	109.90
K1H901A15	INE918K07FH5	CNX Nifty Index	20-Feb-20	24-Feb-22	Rs. 1,00,000	110.51
L0H901A24	INE918K07FI3	CNX Nifty Index	20-Feb-20	26-Mar-21	Rs. 1,00,000	109.90
L0H901A25	INE918K07FI3	CNX Nifty Index	02-Mar-20	26-Mar-21	Rs. 1,00,000	109.90
I2H901A27	INE918K07FJ1	CNX Nifty Index	24-Apr-20	26-Dec-22	Rs. 1,00,000	104.08

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 07 th Sep 2020
K1H901A23	INE918K07FH5	CNX Nifty Index	12-Jun-20	24-Feb-22	Rs. 1,00,000	110.51
K1H901A25	INE918K07FH5	CNX Nifty Index	26-Jun-20	24-Feb-22	Rs. 1,00,000	110.51
I2H901A28	INE918K07FJ1	CNX Nifty Index	06-Jul-20	26-Dec-22	Rs. 1,00,000	104.08
K1H901A26	INE918K07FH5	CNX Nifty Index	10-Jul-20	24-Feb-22	Rs. 1,00,000	110.51
K1H901A27	INE918K07FH5	CNX Nifty Index	20-Jul-20	24-Feb-22	Rs. 1,00,000	110.51
K1H901A28	INE918K07FH5	CNX Nifty Index	25-Jul-20	24-Feb-22	Rs. 1,00,000	110.51
I2H901A29	INE918K07FJ1	CNX Nifty Index	25-Jul-20	26-Dec-22	Rs. 1,00,000	104.08
I2H901A30	INE918K07FJ1	CNX Nifty Index	07-Aug-20	26-Dec-22	Rs. 1,00,000	104.08
I2H901A33	INE918K07FJ1	CNX Nifty Index	31-Aug-20	26-Dec-22	Rs. 1,00,000	104.08
I2H901A34	INE918K07FJ1	CNX Nifty Index	02-Sep-20	26-Dec-22	Rs. 1,00,000	104.08
K1H901A30	INE918K07FH5	CNX Nifty Index	25-Aug-20	24-Feb-22	Rs. 1,00,000	110.51
K1H901A32	INE918K07FH5	CNX Nifty Index	02-Sep-20	24-Feb-22	Rs. 1,00,000	110.51

*Issue Date is Deemed Date of Allotment

**Actual maturity could be earlier than the date mentioned in the table above, as it is an auto callable structure

DISCLAIMER

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4th Floor Godrej Coliseum, Off Eastern Express Highway, Somaiya Hospital Road, Sion(East),
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