

Market Linked Debenture Valuation

Issuer: Edelweiss Finance & Investments

1. Security Details:

Valuations as on 22 September 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
D1C001A	INE918K07GA8	CNX Nifty Index	9-Mar-20	30-Jul-21	Rs 1,00,000	99.96	99.65
E2H001A	INE918K07GC4	CNX Nifty Index	18-May-20	26-Aug-22	Rs 1,00,000	91.38	91.96
F1F002A	INE918K07GE0	CNX Nifty Index	19-Jun-20	20-Sep-21	Rs 1,00,000	97.21	96.44
G2J002A	INE918K07GO9	CNX Nifty Index	28-Jul-20	27-Oct-22	Rs 1,00,000	84.75	84.64
G3L001A	INE918K07GN1	CNX Nifty Index	28-Jul-20	2-Feb-24	Rs 1,00,000	80.58	80.99
H1G001A	INE918K07GL5	10 year Gsec clean price	22-Jul-20	22-Nov-21	Rs 1,00,000	95.10	94.74
I6L901	INE918K07FL7	CNX Nifty Index	26-Dec-19	28-Dec-26	Rs 1,00,000	65.88	64.18
L0B001A	INE918K07FY0	CNX Nifty Index	28-Feb-20	31-Mar-21	Rs 1,00,000	102.16	101.86
L0D006A	INE918K07GB6	CNX Nifty Index	17-Apr-20	12-Apr-30	Rs 1,00,000	104.19	104.13
L1C901A01	INE918K07FK9	CNX Nifty Index	26-Dec-19	28-Mar-22	Rs 1,00,000	92.89	93.82
L2C901A	INE918K07FM5	Basket	26-Dec-19	26-Jun-23	Rs 1,00,000	81.65	79.11

2. Security Historical Prices:

1) D1C001A

D1C001A	
Date	Value
9-Jun-20	94.40
16-Jun-20	94.95
23-Jun-20	95.37
30-Jun-20	95.96
7-Jul-20	96.51
14-Jul-20	96.92
21-Jul-20	97.35
28-Jul-20	97.56
4-Aug-20	98.25
11-Aug-20	98.45
18-Aug-20	98.53
25-Aug-20	98.92
1-Sep-20	99.10
8-Sep-20	99.38
15-Sep-20	99.65

2) E2H001A

E2H001A	
Date	Value
23-Jun-20	86.23
30-Jun-20	86.68
7-Jul-20	87.87
14-Jul-20	87.89
21-Jul-20	89.37
28-Jul-20	89.89
4-Aug-20	88.97
11-Aug-20	90.07
18-Aug-20	90.37
25-Aug-20	90.76
1-Sep-20	91.64
8-Sep-20	91.23
15-Sep-20	91.96

3) F1F002A

F1F002A	
Date	Value
30-Jun-20	93.20
7-Jul-20	93.79
14-Jul-20	94.20
21-Jul-20	94.64
28-Jul-20	94.84
4-Aug-20	95.13
11-Aug-20	95.31
18-Aug-20	95.50
25-Aug-20	95.64
1-Sep-20	96.02
8-Sep-20	96.29
15-Sep-20	96.44

4) G2J002A

G2J002A	
Date	Value
11-Aug-20	83.97
18-Aug-20	83.95
25-Aug-20	84.30
1-Sep-20	84.56
8-Sep-20	84.63
15-Sep-20	84.64

5) G3L001A

G3L001A	
Date	Value
11-Aug-20	83.72
18-Aug-20	82.29
25-Aug-20	80.62
1-Sep-20	80.42
8-Sep-20	80.78
15-Sep-20	80.99

6) H1G001A

H1G001A	
Date	Value
11-Aug-20	93.66
18-Aug-20	93.82
25-Aug-20	93.96
1-Sep-20	94.35
8-Sep-20	94.58
15-Sep-20	94.74

7) I6L901

I6L901	
Date	Value
9-Jun-20	59.21
16-Jun-20	59.90
23-Jun-20	60.18
30-Jun-20	62.05
7-Jul-20	61.53
14-Jul-20	62.45
21-Jul-20	63.12
28-Jul-20	65.78
4-Aug-20	61.90
11-Aug-20	62.92
18-Aug-20	64.67
25-Aug-20	63.29
1-Sep-20	64.80
8-Sep-20	65.11
15-Sep-20	64.18

8) L0B001A

L0B001A	
Date	Value
9-Jun-20	97.41
16-Jun-20	97.85
23-Jun-20	98.27
30-Jun-20	98.75
7-Jul-20	99.13
14-Jul-20	99.41
21-Jul-20	99.86
28-Jul-20	100.17
4-Aug-20	100.35
11-Aug-20	100.57
18-Aug-20	100.72
25-Aug-20	101.07
1-Sep-20	101.29
8-Sep-20	101.57
15-Sep-20	101.86

9) LOD006A

LOD006A	
Date	Value
23-Jun-20	97.80
30-Jun-20	97.72
7-Jul-20	99.58
14-Jul-20	99.84
21-Jul-20	101.62
28-Jul-20	102.05
4-Aug-20	101.81
11-Aug-20	102.75
18-Aug-20	102.93
25-Aug-20	103.50
1-Sep-20	103.62
8-Sep-20	103.74
15-Sep-20	104.13

10) L1C901A01

L1C901A01	
Date	Value
9-Jun-20	83.78
16-Jun-20	83.64
23-Jun-20	86.20
30-Jun-20	85.90
7-Jul-20	88.88
14-Jul-20	88.36
21-Jul-20	91.03
28-Jul-20	92.07
4-Aug-20	90.16
11-Aug-20	92.03
18-Aug-20	92.42
25-Aug-20	93.36
1-Sep-20	93.71
8-Sep-20	92.98
15-Sep-20	93.82

11) L2C901A

L2C901A	
Date	Value
23-Jun-20	77.20
30-Jun-20	76.73
7-Jul-20	78.62
14-Jul-20	78.22
21-Jul-20	81.22
28-Jul-20	80.45
4-Aug-20	78.33
11-Aug-20	79.52
18-Aug-20	79.24
25-Aug-20	79.54
1-Sep-20	82.12
8-Sep-20	79.88
15-Sep-20	79.11

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