

## Market Linked Debenture Valuation

*Issuer: Edelweiss Finance & Investments*

### 1. Security Details:

Valuations as on 13 October 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	100.94	100.54
E2H001A	INE918K07GC4	CNX Nifty Index	18-May-20	26-Aug-22	Rs 1,00,000	95.14	93.63
F1F002A	INE918K07GE0	CNX Nifty Index	19-Jun-20	20-Sep-21	Rs 1,00,000	98.18	97.77
G2J002A	INE918K07GO9	CNX Nifty Index	28-Jul-20	27-Oct-22	Rs 1,00,000	88.85	87.40
G3L001A	INE918K07GN1	CNX Nifty Index	28-Jul-20	2-Feb-24	Rs 1,00,000	82.35	81.78
H1G001A	INE918K07GL5	10 year Gsec clean price	22-Jul-20	22-Nov-21	Rs 1,00,000	96.04	95.62
I6L901	INE918K07FL7	CNX Nifty Index	26-Dec-19	28-Dec-26	Rs 1,00,000	70.30	68.73
L0B001A	INE918K07FY0	CNX Nifty Index	28-Feb-20	31-Mar-21	Rs 1,00,000	103.17	102.80
L0D006A	INE918K07GB6	CNX Nifty Index	17-Apr-20	12-Apr-30	Rs 1,00,000	105.54	105.05
L1C901A01	INE918K07FK9	CNX Nifty Index	26-Dec-19	28-Mar-22	Rs 1,00,000	97.56	95.82
L2C901A	INE918K07FM5	Basket	26-Dec-19	26-Jun-23	Rs 1,00,000	82.57	80.92

## 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
22-Sep-20	99.96
29-Sep-20	100.23
6-Oct-20	100.54

### 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
22-Sep-20	91.38
29-Sep-20	92.19
6-Oct-20	93.63

### 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
22-Sep-20	97.21
29-Sep-20	97.47
6-Oct-20	97.77

### 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
22-Sep-20	84.75
29-Sep-20	86.01
6-Oct-20	87.40

### 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
22-Sep-20	80.58
29-Sep-20	80.93
6-Oct-20	81.78

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
22-Sep-20	95.10
29-Sep-20	95.37
6-Oct-20	95.62

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
22-Sep-20	65.88
29-Sep-20	68.08
6-Oct-20	68.73

## 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
22-Sep-20	102.16
29-Sep-20	102.43
6-Oct-20	102.80

## 9) L0D006A

L0D006A	
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
22-Sep-20	104.19
29-Sep-20	104.49
6-Oct-20	105.05

## 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
22-Sep-20	92.89
29-Sep-20	93.95
6-Oct-20	95.82

## 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
22-Sep-20	81.65
29-Sep-20	79.03
6-Oct-20	80.92

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