

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 27 th Dec 2021
L0H901A	INE918K07FI3	CNX Nifty Index	26-Aug-19	26-Mar-21	Rs. 1,00,000	Matured
L0H901A01	INE918K07FI3	CNX Nifty Index	28-Aug-19	26-Mar-21	Rs. 1,00,000	Matured
K1H901A	INE918K07FH5	CNX Nifty Index	26-Aug-19	24-Feb-22	Rs. 1,00,000	124.76
I2H901A	INE918K07FJ1	CNX Nifty Index	26-Aug-19	26-Dec-22	Rs. 1,00,000	122.63
L0H901A02	INE918K07FI3	CNX Nifty Index	16-Sep-19	26-Mar-21	Rs. 1,00,000	Matured
K1H901A01	INE918K07FH5	CNX Nifty Index	16-Sep-19	24-Feb-22	Rs. 1,00,000	124.76
I2H901A01	INE918K07FJ1	CNX Nifty Index	16-Sep-19	26-Dec-22	Rs. 1,00,000	122.63
I2H901A02	INE918K07FJ1	CNX Nifty Index	17-Sep-19	26-Dec-22	Rs. 1,00,000	122.63
I2H901A03	INE918K07FJ1	CNX Nifty Index	25-Sep-19	26-Dec-22	Rs. 1,00,000	122.63
I2H901A05	INE918K07FJ1	CNX Nifty Index	27-Sep-19	26-Dec-22	Rs. 1,00,000	122.63
I2H901A06	INE918K07FJ1	CNX Nifty Index	16-Oct-19	26-Dec-22	Rs. 1,00,000	122.63
L0H901A04	INE918K07FI3	CNX Nifty Index	16-Oct-19	26-Mar-21	Rs. 1,00,000	Matured
I2H901A07	INE918K07FJ1	CNX Nifty Index	18-Oct-19	26-Dec-22	Rs. 1,00,000	122.63
L0H901A05	INE918K07FI3	CNX Nifty Index	18-Oct-19	26-Mar-21	Rs. 1,00,000	Matured
L0H901A06	INE918K07FI3	CNX Nifty Index	30-Oct-19	26-Mar-21	Rs. 1,00,000	Matured
L0H901A07	INE918K07FI3	CNX Nifty Index	29-Oct-19	26-Mar-21	Rs. 1,00,000	Matured
I2H901A08	INE918K07FJ1	CNX Nifty Index	30-Oct-19	26-Dec-22	Rs. 1,00,000	122.63
L0H901A09	INE918K07FI3	CNX Nifty Index	19-Nov-19	26-Mar-21	Rs. 1,00,000	Matured
I2H901A09	INE918K07FJ1	CNX Nifty Index	26-Nov-19	26-Dec-22	Rs. 1,00,000	122.63
K1H901A05	INE918K07FH5	CNX Nifty Index	26-Nov-19	24-Feb-22	Rs. 1,00,000	124.76
L0H901A10	INE918K07FI3	CNX Nifty Index	26-Nov-19	26-Mar-21	Rs. 1,00,000	Matured

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
I2H901A10	INE918K07FJ1	CNX Nifty Index	28-Nov-19	26-Dec-22	Rs. 1,00,000	122.63
K1H901A06	INE918K07FH5	CNX Nifty Index	28-Nov-19	24-Feb-22	Rs. 1,00,000	124.76
L0H901A11	INE918K07FI3	CNX Nifty Index	28-Nov-19	26-Mar-21	Rs. 1,00,000	Matured
L0H901A12	INE918K07FI3	CNX Nifty Index	29-Nov-19	26-Mar-21	Rs. 1,00,000	Matured
L0H901A13	INE918K07FI3	CNX Nifty Index	06-Dec-19	26-Mar-21	Rs. 1,00,000	Matured
I2H901A11	INE918K07FJ1	CNX Nifty Index	16-Dec-19	26-Dec-22	Rs. 1,00,000	122.63
K1H901A07	INE918K07FH5	CNX Nifty Index	16-Dec-19	24-Feb-22	Rs. 1,00,000	124.76
I2H901A12	INE918K07FJ1	CNX Nifty Index	20-Dec-19	26-Dec-22	Rs. 1,00,000	122.63
K1H901A08	INE918K07FH5	CNX Nifty Index	20-Dec-19	24-Feb-22	Rs. 1,00,000	124.76
L0H901A15	INE918K07FI3	CNX Nifty Index	20-Dec-19	26-Mar-21	Rs. 1,00,000	Matured
I2H901A14	INE918K07FJ1	CNX Nifty Index	03-Jan-20	26-Dec-22	Rs. 1,00,000	122.63
L0H901A18	INE918K07FI3	CNX Nifty Index	03-Jan-20	26-Mar-21	Rs. 1,00,000	Matured
I2H901A15	INE918K07FJ1	CNX Nifty Index	07-Jan-20	26-Dec-22	Rs. 1,00,000	122.63
K1H901A10	INE918K07FH5	CNX Nifty Index	07-Jan-20	24-Feb-22	Rs. 1,00,000	124.76
L0H901A19	INE918K07FI3	CNX Nifty Index	07-Jan-20	26-Mar-21	Rs. 1,00,000	Matured
K1H901A12	INE918K07FH5	CNX Nifty Index	14-Jan-20	24-Feb-22	Rs. 1,00,000	124.76
L0H901A21	INE918K07FI3	CNX Nifty Index	14-Jan-20	26-Mar-21	Rs. 1,00,000	Matured
K1H901A13	INE918K07FH5	CNX Nifty Index	10-Feb-20	24-Feb-22	Rs. 1,00,000	124.76
L0H901A22	INE918K07FI3	CNX Nifty Index	10-Feb-20	26-Mar-21	Rs. 1,00,000	Matured
I2H901A18	INE918K07FJ1	CNX Nifty Index	10-Feb-20	26-Dec-22	Rs. 1,00,000	122.63
K1H901A14	INE918K07FH5	CNX Nifty Index	11-Feb-20	24-Feb-22	Rs. 1,00,000	124.76
L0H901A23	INE918K07FI3	CNX Nifty Index	11-Feb-20	26-Mar-21	Rs. 1,00,000	Matured
K1H901A15	INE918K07FH5	CNX Nifty Index	20-Feb-20	24-Feb-22	Rs. 1,00,000	124.76
L0H901A24	INE918K07FI3	CNX Nifty Index	20-Feb-20	26-Mar-21	Rs. 1,00,000	Matured
L0H901A25	INE918K07FI3	CNX Nifty Index	02-Mar-20	26-Mar-21	Rs. 1,00,000	Matured
I2H901A27	INE918K07FJ1	CNX Nifty Index	24-Apr-20	26-Dec-22	Rs. 1,00,000	122.63

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
K1H901A23	INE918K07FH5	CNX Nifty Index	12-Jun-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A25	INE918K07FH5	CNX Nifty Index	26-Jun-20	24-Feb-22	Rs. 1,00,000	124.76
I2H901A28	INE918K07FJ1	CNX Nifty Index	06-Jul-20	26-Dec-22	Rs. 1,00,000	122.63
K1H901A26	INE918K07FH5	CNX Nifty Index	10-Jul-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A27	INE918K07FH5	CNX Nifty Index	20-Jul-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A28	INE918K07FH5	CNX Nifty Index	25-Jul-20	24-Feb-22	Rs. 1,00,000	124.76
I2H901A29	INE918K07FJ1	CNX Nifty Index	25-Jul-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A30	INE918K07FJ1	CNX Nifty Index	07-Aug-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A33	INE918K07FJ1	CNX Nifty Index	31-Aug-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A34	INE918K07FJ1	CNX Nifty Index	02-Sep-20	26-Dec-22	Rs. 1,00,000	122.63
K1H901A30	INE918K07FH5	CNX Nifty Index	25-Aug-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A32	INE918K07FH5	CNX Nifty Index	02-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A33	INE918K07FH5	CNX Nifty Index	04-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A34	INE918K07FH5	CNX Nifty Index	16-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A36	INE918K07FH5	CNX Nifty Index	18-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
I2H901A36	INE918K07FJ1	CNX Nifty Index	18-Sep-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A37	INE918K07FJ1	CNX Nifty Index	25-Sep-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A38	INE918K07FJ1	CNX Nifty Index	28-Sep-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A39	INE918K07FJ1	CNX Nifty Index	30-Sep-20	26-Dec-22	Rs. 1,00,000	122.63
K1H901A35	INE918K07FH5	CNX Nifty Index	29-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A37	INE918K07FH5	CNX Nifty Index	25-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A38	INE918K07FH5	CNX Nifty Index	28-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A39	INE918K07FH5	CNX Nifty Index	30-Sep-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A41	INE918K07FH5	CNX Nifty Index	23-Oct-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A42	INE918K07FH5	CNX Nifty Index	29-Oct-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A43	INE918K07FH5	CNX Nifty Index	28-Oct-20	24-Feb-22	Rs. 1,00,000	124.76

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
K1H901A44	INE918K07FH5	CNX Nifty Index	06-Nov-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A45	INE918K07FH5	CNX Nifty Index	11-Nov-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A46	INE918K07FH5	CNX Nifty Index	18-Nov-20	24-Feb-22	Rs. 1,00,000	124.76
I2H901A42	INE918K07FJ1	CNX Nifty Index	23-Oct-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A43	INE918K07FJ1	CNX Nifty Index	29-Oct-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A44	INE918K07FJ1	CNX Nifty Index	28-Oct-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A45	INE918K07FJ1	CNX Nifty Index	06-Nov-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A48	INE918K07FJ1	CNX Nifty Index	27-Nov-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A50	INE918K07FJ1	CNX Nifty Index	26-Nov-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A51	INE918K07FJ1	CNX Nifty Index	02-Dec-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A52	INE918K07FJ1	CNX Nifty Index	11-Dec-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A53	INE918K07FJ1	CNX Nifty Index	15-Dec-20	26-Dec-22	Rs. 1,00,000	122.63
K1H901A48	INE918K07FH5	CNX Nifty Index	26-Nov-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A49	INE918K07FH5	CNX Nifty Index	02-Dec-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A51	INE918K07FH5	CNX Nifty Index	11-Dec-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A52	INE918K07FH5	CNX Nifty Index	15-Dec-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A53	INE918K07FH5	CNX Nifty Index	21-Dec-20	24-Feb-22	Rs. 1,00,000	124.76
K1H901A55	INE918K07FH5	CNX Nifty Index	29-Dec-20	24-Feb-22	Rs. 1,00,000	124.76
I2H901A54	INE918K07FJ1	CNX Nifty Index	21-Dec-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A56	INE918K07FJ1	CNX Nifty Index	29-Dec-20	26-Dec-22	Rs. 1,00,000	122.63
I2H901A57	INE918K07FJ1	CNX Nifty Index	13-Jan-21	26-Dec-22	Rs. 1,00,000	122.63
K1H901A57	INE918K07FH5	CNX Nifty Index	08-Jan-21	24-Feb-22	Rs. 1,00,000	124.76
K1H901A58	INE918K07FH5	CNX Nifty Index	13-Jan-21	24-Feb-22	Rs. 1,00,000	124.76
K1H901A59	INE918K07FH5	CNX Nifty Index	27-Jan-21	24-Feb-22	Rs. 1,00,000	124.76
I2H901A58	INE918K07FJ1	CNX Nifty Index	27-Jan-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A60	INE918K07FJ1	CNX Nifty Index	26-Feb-21	26-Dec-22	Rs. 1,00,000	122.63

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
I2H901A61	INE918K07FJ1	CNX Nifty Index	25-Feb-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A62	INE918K07FJ1	CNX Nifty Index	08-Mar-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A64	INE918K07FJ1	CNX Nifty Index	19-Mar-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A65	INE918K07FJ1	CNX Nifty Index	30-Mar-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A66	INE918K07FJ1	CNX Nifty Index	25-Mar-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A67	INE918K07FJ1	CNX Nifty Index	30-Apr-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A69	INE918K07FJ1	CNX Nifty Index	17-May-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A70	INE918K07FJ1	CNX Nifty Index	21-May-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A71	INE918K07FJ1	CNX Nifty Index	28-May-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A72	INE918K07FJ1	CNX Nifty Index	07-Jun-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A73	INE918K07FJ1	CNX Nifty Index	10-Jun-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A74	INE918K07FJ1	CNX Nifty Index	29-Jun-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A76	INE918K07FJ1	CNX Nifty Index	09-Jul-21	26-Dec-22	Rs. 1,00,000	122.63
I2H901A78	INE918K07FJ1	CNX Nifty Index	30-Jul-21	26-Dec-22	Rs. 1,00,000	122.63
A3I101A	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Sep-21	15-May23	Rs. 1,00,000	101.75
A3I101A01	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Sep-21	15-May23	Rs. 1,00,000	101.75
A3I101A02	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Sep-21	15-May23	Rs. 1,00,000	101.75
E4I101A	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Sep-21	13-Sep-24	Rs. 1,00,000	100.22
E4I101A01	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Sep-21	13-Sep-24	Rs. 1,00,000	100.22
E4I101A02	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Sep-21	13-Sep-24	Rs. 1,00,000	100.22
I3I102A	INE918K07HR0	Last Traded (Closing) Price of 5.77 G-Sec 2030	09-Sep-21	07-Dec-23	Rs. 1,00,000	101.11
I3I102A01	INE918K07HR0	Last Traded (Closing) Price of 5.77 G-Sec 2030	09-Sep-21	07-Dec-23	Rs. 1,00,000	101.11
I3I102A04	INE918K07HR0	Last Traded (Closing) Price of 5.77 G-Sec 2030	05-Oct-21	07-Dec-23	Rs. 1,00,000	101.11
E4I101A04	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Oct-21	13-Sep-24	Rs. 1,00,000	100.22

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 27 th Dec 2021
A3I101A05	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	14-Oct-21	15-May23	Rs. 1,00,000	101.75
A3I101A06	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	28-Oct-21	15-May23	Rs. 1,00,000	101.75
I3I102A06	INE918K07HR0	Last Traded (Closing) Price of 5.77 G-Sec 2030	28-Oct-21	07-Dec-23	Rs. 1,00,000	101.11
E4I101A06	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	28-Oct-21	13-Sep-24	Rs. 1,00,000	100.22
A3I101A07	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	09-Nov-21	15-May23	Rs. 1,00,000	101.75
E4I101A07	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	12-Nov-21	13-Sep-24	Rs. 1,00,000	100.22
I3I102A07	INE918K07HR0	Last Traded (Closing) Price of 5.77 G-Sec 2030	12-Nov-21	07-Dec-23	Rs. 1,00,000	101.11
A3I101A08	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	12-Nov-21	15-May23	Rs. 1,00,000	101.75
A3I101A09	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	30-Nov-21	15-May23	Rs. 1,00,000	101.75
E4I101A08	INE918K07HS8	Last Traded (Closing) Price of 5.77 G-Sec 2030	30-Nov-21	13-Sep-24	Rs. 1,00,000	100.22
I3I102A08	INE918K07HR0	Last Traded (Closing) Price of 5.77 G-Sec 2030	30-Nov-21	07-Dec-23	Rs. 1,00,000	101.11
C3K101A	INE918K07HZ3	CNX Nifty Index	30-Nov-21	31-Aug-23	Rs. 1,00,000	96.17
A3I101A10	INE918K07HT6	Last Traded (Closing) Price of 5.77 G-Sec 2030	03-Dec-21	15-May23	Rs. 1,00,000	101.75

*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

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 and/or provided by 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. The Valuation Agent is not responsible for any errors and especially states that it has no financial liability to the issuer / users / investors of the Valuation. In the event of early redemption/buy back/ any other premature exit, the 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.

Published by

CARE Risk Solutions Private Limited

(Formerly known as CARE Kalypto Risk Technologies)

Unit No. 602, 6th Floor, "RUPA SOLITAIRE", Plot No. MBP-2, Millennium Business Park,
Sector 1, T.T.C. Industrial Area, Mahape, Navi Mumbai – 400 710
