

MARKET-LINKED DEBENTURE VALUATION

Issuer: Edelweiss Finance & Investments Limited

Security Details:

| Valuation as on 27 th June 2022 | | | | | | | | | | |
|--|--------------|-------------------------------------|-----------|-----------------|-------------|---------------|--|--------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Face value | Valuation as of previous week | Latest conservative rating |
| 1 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A | CNX Nifty Index | 26-Aug-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 2 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A01 | CNX Nifty Index | 16-Sep-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 3 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A02 | CNX Nifty Index | 17-Sep-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 4 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A03 | CNX Nifty Index | 25-Sep-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 5 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A05 | CNX Nifty Index | 27-Sep-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 6 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A06 | CNX Nifty Index | 16-Oct-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 7 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A07 | CNX Nifty Index | 18-Oct-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 8 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A08 | CNX Nifty Index | 30-Oct-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 9 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A09 | CNX Nifty Index | 26-Nov-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 10 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A10 | CNX Nifty Index | 28-Nov-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 11 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A11 | CNX Nifty Index | 16-Dec-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 12 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A12 | CNX Nifty Index | 20-Dec-19 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 13 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A14 | CNX Nifty Index | 03-Jan-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 14 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A15 | CNX Nifty Index | 07-Jan-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 15 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A18 | CNX Nifty Index | 10-Feb-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 16 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A27 | CNX Nifty Index | 24-Apr-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |

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| 17 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A28 | CNX Nifty Index | 06-Jul-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 18 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A29 | CNX Nifty Index | 25-Jul-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 19 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A30 | CNX Nifty Index | 07-Aug-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 20 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A33 | CNX Nifty Index | 31-Aug-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 21 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A34 | CNX Nifty Index | 02-Sep-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 22 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A36 | CNX Nifty Index | 18-Sep-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 23 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A37 | CNX Nifty Index | 25-Sep-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 24 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A38 | CNX Nifty Index | 28-Sep-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 25 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A39 | CNX Nifty Index | 30-Sep-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 26 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A42 | CNX Nifty Index | 23-Oct-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 27 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A43 | CNX Nifty Index | 29-Oct-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 28 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A44 | CNX Nifty Index | 28-Oct-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 29 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A45 | CNX Nifty Index | 06-Nov-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 30 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A48 | CNX Nifty Index | 27-Nov-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 31 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A50 | CNX Nifty Index | 26-Nov-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 32 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A51 | CNX Nifty Index | 02-Dec-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 33 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A52 | CNX Nifty Index | 11-Dec-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 34 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A53 | CNX Nifty Index | 15-Dec-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 35 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A54 | CNX Nifty Index | 21-Dec-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 36 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A56 | CNX Nifty Index | 29-Dec-20 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |

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| 37 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A57 | CNX Nifty Index | 13-Jan-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 38 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A58 | CNX Nifty Index | 27-Jan-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 39 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A60 | CNX Nifty Index | 26-Feb-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 40 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A61 | CNX Nifty Index | 25-Feb-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 41 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A62 | CNX Nifty Index | 08-Mar-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 42 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A64 | CNX Nifty Index | 19-Mar-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 43 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A65 | CNX Nifty Index | 30-Mar-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 44 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A66 | CNX Nifty Index | 25-Mar-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 45 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A67 | CNX Nifty Index | 30-Apr-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 46 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A69 | CNX Nifty Index | 17-May-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 47 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A70 | CNX Nifty Index | 21-May-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 48 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A71 | CNX Nifty Index | 28-May-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 49 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A72 | CNX Nifty Index | 07-Jun-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 50 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A73 | CNX Nifty Index | 10-Jun-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 51 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A74 | CNX Nifty Index | 29-Jun-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 52 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A76 | CNX Nifty Index | 09-Jul-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 53 | INE918K07FJ1 | Edelweiss Finance & Investments Ltd | I2H901A78 | CNX Nifty Index | 30-Jul-21 | 26-Dec-22 | Rs. 1,00,000 | 127.75 | 127.69 | CARE PP-MLD A+ |
| 54 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Sep-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 55 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A01 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Sep-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 56 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A02 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Sep-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |

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| 57 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Sep-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 58 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A01 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Sep-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 59 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A02 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Sep-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 60 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 09-Sep-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 61 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A01 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 09-Sep-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 62 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A04 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 05-Oct-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 63 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A04 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Oct-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 64 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A05 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Oct-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 65 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A06 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 28-Oct-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 66 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A06 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 28-Oct-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 67 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A06 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 28-Oct-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 68 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A07 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 09-Nov-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 69 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A07 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 12-Nov-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 70 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A07 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 12-Nov-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 71 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A08 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 12-Nov-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 72 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A09 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 30-Nov-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 73 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A08 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 30-Nov-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 74 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A08 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 30-Nov-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 75 | INE918K07HZ3 | Edelweiss Finance & Investments Ltd | C3K101A | CNX Nifty Index | 30-Nov-21 | 31-Aug-23 | Rs. 1,000,000 | 95.78 | 94.57 | CARE PP-MLD A+ |
| 76 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A10 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 03-Dec-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |

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| 77 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A11 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 16-Dec-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 78 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A12 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 30-Dec-21 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 79 | INE918K07HZ3 | Edelweiss Finance & Investments Ltd | C3K101A01 | CNX Nifty Index | 16-Dec-21 | 31-Aug-23 | Rs. 1,000,000 | 95.78 | 94.57 | CARE PP-MLD A+ |
| 80 | INE918K07HZ3 | Edelweiss Finance & Investments Ltd | C3K101A02 | CNX Nifty Index | 30-Dec-21 | 31-Aug-23 | Rs. 1,000,000 | 95.78 | 94.57 | CARE PP-MLD A+ |
| 81 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A10 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 16-Dec-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 82 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A12 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 27-Dec-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 83 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A13 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 30-Dec-21 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 84 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A09 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 16-Dec-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 85 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A10 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 30-Dec-21 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 86 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A13 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 14-Jan-22 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 87 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A | CNX Nifty Index | 19-Jan-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 88 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A02 | CNX Nifty Index | 11-Feb-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 89 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A12 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 28-Jan-22 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 90 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A13 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 11-Feb-22 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 91 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A16 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 11-Feb-22 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 92 | INE918K07HS8 | Edelweiss Finance & Investments Ltd | E4I101A17 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 25-Feb-22 | 13-Sep-24 | Rs. 1,000,000 | 102.84 | 103.01 | CARE PP-MLD A+ |
| 93 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A14 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 25-Feb-22 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 94 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A03 | CNX Nifty Index | 16-Feb-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 95 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A04 | CNX Nifty Index | 17-Feb-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 96 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A05 | CNX Nifty Index | 25-Feb-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |

Valuation as on 27th June 2022

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Face value | Valuation as of previous week | Latest conservative rating |
|--------|--------------|-------------------------------------|-----------|--|-------------|---------------|--|--------------------------------------|-------------------------------|----------------------------|
| 97 | INE918K07IN7 | Edelweiss Finance & Investments Ltd | J3B201A | CNX Nifty Index | 16-Feb-22 | 18-Mar-24 | Rs. 1,000,000 | 84.33 | 84.71 | CARE PP-MLD A+ |
| 98 | INE918K07IN7 | Edelweiss Finance & Investments Ltd | J3B201A01 | CNX Nifty Index | 04-Mar-22 | 18-Mar-24 | Rs. 1,000,000 | 84.33 | 84.71 | CARE PP-MLD A+ |
| 99 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A17 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 04-Mar-22 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 100 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A07 | CNX Nifty Index | 09-Mar-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 101 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A08 | CNX Nifty Index | 17-Mar-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 102 | INE918K07IJ5 | Edelweiss Finance & Investments Ltd | I4A201A10 | CNX Nifty Index | 24-Mar-22 | 21-Jul-25 | Rs. 1,000,000 | 92.26 | 90.24 | CARE PP-MLD A+ |
| 103 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A16 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 24-Mar-22 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 104 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A18 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 24-Mar-22 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 105 | INE918K07HT6 | Edelweiss Finance & Investments Ltd | A3I101A19 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 31-Mar-22 | 15-May23 | Rs. 1,000,000 | 105.76 | 105.65 | CARE PP-MLD A+ |
| 106 | INE918K07HR0 | Edelweiss Finance & Investments Ltd | I3I102A17 | Last Traded (Closing) Price of 5.77 G-Sec 2030 | 31-Mar-22 | 07-Dec-23 | Rs. 1,000,000 | 104.39 | 104.46 | CARE PP-MLD A+ |
| 107 | INE918K07IR8 | Edelweiss Finance & Investments Ltd | K3D201A | Nifty 50 Index | 20-Apr-22 | 20-Mar-24 | Rs. 1,000,000 | 101.99 | 102.22 | CARE PP-MLD A+ |
| 108 | INE918K07IR8 | Edelweiss Finance & Investments Ltd | K3D201A01 | Nifty 50 Index | 26-Apr-22 | 20-Mar-24 | Rs. 1,000,000 | 101.99 | 102.22 | CARE PP-MLD A+ |
| 109 | INE918K07IR8 | Edelweiss Finance & Investments Ltd | K3D201A03 | Nifty 50 Index | 13-May-22 | 20-Mar-24 | Rs. 1,000,000 | 101.99 | 102.22 | CARE PP-MLD A+ |
| 110 | INE918K07IR8 | Edelweiss Finance & Investments Ltd | K3D201A05 | Nifty 50 Index | 27-May-22 | 20-Mar-24 | Rs. 1,000,000 | 101.99 | 102.22 | CARE PP-MLD A+ |
| 111 | INE918K07IR8 | Edelweiss Finance & Investments Ltd | K3D201A06 | Nifty 50 Index | 31-May-22 | 20-Mar-24 | Rs. 1,000,000 | 101.99 | 102.22 | CARE PP-MLD A+ |
| 112 | INE918K07IT4 | Edelweiss Finance & Investments Ltd | B5E211A | Nifty 50 Index | 27-May-22 | 20-Mar-24 | Rs. 1,000,000 | 102.27 | 101.87 | CARE PP-MLD A+ |
| 113 | INE918K07IT4 | Edelweiss Finance & Investments Ltd | B5E211A01 | Nifty 50 Index | 08-Jun-22 | 20-Mar-24 | Rs. 1,000,000 | 102.27 | 101.87 | CARE PP-MLD A+ |

*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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