

Market Linked Debenture Valuation

Issuer: IIFL Samasta Finance Limited

1. Security Details:

Valuations as on 30 December 2021

Series	ISIN Code	Reference Asset	Issue Date	Maturity Date	Face Value per Debenture	Valuation per Rs 100 Face Value	Valuation as on Previous Week
1A_Series1	INE413U07145	5.77 G-Sec 2030	2-Mar-21	2-Jun-22	1000000	107.59	107.38
1A_Series2	INE413U07152	5.77 G-Sec 2030	2-Mar-21	2-Jan-23	1000000	106.95	106.71
2A	INE413U07178	5.77 G-Sec 2030	30-Mar-21	30-Apr-24	1000000	102.36	102.33
MLD2	INE413U07194	6.10 G-Sec 2031	26-Oct-21	26-Dec-22	1000000	99.04	98.82
Samasta_D0001	INE413U08036	Nifty	20-Jul-18	19-Apr-24	100000	137.16	137.00
Samasta_DP135	INE413U08028	Nifty	20-Jul-18	18-Apr-24	100000	157.63	159.46
Samasta_DP600	INE413U07087	Nifty	13-Jul-18	14-Mar-22	100000	140.84	140.59

2. Security Historical Prices:

1) 1A_Series1

1A_Series1	
Date	Value
4-Mar-21	99.02
10-Mar-21	99.09
18-Mar-21	99.31
25-Mar-21	99.80
31-Mar-21	100.09
1-Apr-21	100.11
8-Apr-21	100.30
15-Apr-21	100.44
22-Apr-21	100.71
29-Apr-21	101.01
6-May-21	101.15
12-May-21	101.35
20-May-21	101.60
27-May-21	101.73
3-Jun-21	102.04
10-Jun-21	102.24
17-Jun-21	102.30
24-Jun-21	102.55
30-Jun-21	102.57
1-Jul-21	102.67
8-Jul-21	102.92
15-Jul-21	103.09
22-Jul-21	103.32
29-Jul-21	103.44
5-Aug-21	103.72
12-Aug-21	103.88
18-Aug-21	104.14
26-Aug-21	104.34
2-Sep-21	104.55
9-Sep-21	104.73
16-Sep-21	104.90
23-Sep-21	105.03
30-Sep-21	105.20
7-Oct-21	105.30
14-Oct-21	105.54
21-Oct-21	105.75
28-Oct-21	105.85
3-Nov-21	105.99
11-Nov-21	106.27
18-Nov-21	106.51
25-Nov-21	106.60
2-Dec-21	106.81
9-Dec-21	107.02
16-Dec-21	107.16
23-Dec-21	107.38

2) 1A_Series2

1A_Series2	
Date	Value
4-Mar-21	98.06
10-Mar-21	98.35
18-Mar-21	98.44
25-Mar-21	99.01
31-Mar-21	99.18
1-Apr-21	99.20
8-Apr-21	99.46
15-Apr-21	99.65
22-Apr-21	99.78
29-Apr-21	100.15
6-May-21	100.52
12-May-21	100.70
20-May-21	100.94
27-May-21	101.15
3-Jun-21	101.30
10-Jun-21	101.64
17-Jun-21	101.66
24-Jun-21	101.83
30-Jun-21	101.90
1-Jul-21	101.93
8-Jul-21	102.12
15-Jul-21	102.45
22-Jul-21	102.89
29-Jul-21	103.07
5-Aug-21	103.27
12-Aug-21	103.51
18-Aug-21	103.64
26-Aug-21	103.90
2-Sep-21	104.24
9-Sep-21	104.42
16-Sep-21	104.52
23-Sep-21	104.61
30-Sep-21	104.75
7-Oct-21	104.90
14-Oct-21	105.05
21-Oct-21	105.20
28-Oct-21	105.35
3-Nov-21	105.48
11-Nov-21	105.70
18-Nov-21	105.89
25-Nov-21	106.02
2-Dec-21	106.22
9-Dec-21	106.46
16-Dec-21	106.62
23-Dec-21	106.71

3) 2A

2A	
Date	Value
31-Mar-21	94.48
1-Apr-21	94.51
8-Apr-21	95.31
15-Apr-21	95.29
22-Apr-21	95.27
29-Apr-21	95.69
6-May-21	96.17
12-May-21	96.24
20-May-21	96.44
27-May-21	96.69
3-Jun-21	96.82
10-Jun-21	97.32
17-Jun-21	97.40
24-Jun-21	97.33
30-Jun-21	97.26
1-Jul-21	97.29
8-Jul-21	97.42
15-Jul-21	97.75
22-Jul-21	97.95
29-Jul-21	98.36
5-Aug-21	98.65
12-Aug-21	98.84
18-Aug-21	99.20
26-Aug-21	99.61
2-Sep-21	99.81
9-Sep-21	99.90
16-Sep-21	100.10
23-Sep-21	100.27
30-Sep-21	100.58
7-Oct-21	100.59
14-Oct-21	100.78
21-Oct-21	100.80
28-Oct-21	100.99
3-Nov-21	101.07
11-Nov-21	101.21
18-Nov-21	101.32
25-Nov-21	101.61
2-Dec-21	101.81
9-Dec-21	102.01
16-Dec-21	102.21
23-Dec-21	102.33

4) MLD2

MLD2	
Date	Value
3-Nov-21	97.58
11-Nov-21	97.79
18-Nov-21	98.05
25-Nov-21	98.15
2-Dec-21	98.34
9-Dec-21	98.52
16-Dec-21	98.70
23-Dec-21	98.82

5) Samasta_D0001

Samasta_D0001	
Date	Value
24-Sep-20	100.12
8-Oct-20	101.89
15-Oct-20	102.71
22-Oct-20	102.77
29-Oct-20	103.57
5-Nov-20	104.55
12-Nov-20	104.96
19-Nov-20	105.73
26-Nov-20	106.94
3-Dec-20	107.37
10-Dec-20	107.57
17-Dec-20	108.02
24-Dec-20	107.79
31-Dec-20	108.22
7-Jan-21	108.58
14-Jan-21	108.82
21-Jan-21	108.90
28-Jan-21	109.00
4-Feb-21	108.55
11-Feb-21	108.96
18-Feb-21	108.90
25-Feb-21	109.79
4-Mar-21	125.39
10-Mar-21	125.25
18-Mar-21	125.70
25-Mar-21	126.16
31-Mar-21	126.47
1-Apr-21	126.54
8-Apr-21	127.58
15-Apr-21	127.57
22-Apr-21	127.51
29-Apr-21	128.19
6-May-21	128.78
12-May-21	128.88
20-May-21	129.21
27-May-21	129.51
3-Jun-21	129.68
10-Jun-21	130.38
17-Jun-21	130.52
24-Jun-21	130.39
30-Jun-21	130.28
1-Jul-21	130.30
8-Jul-21	130.47
15-Jul-21	130.94
22-Jul-21	131.26
29-Jul-21	131.71
5-Aug-21	132.12
12-Aug-21	132.38
18-Aug-21	132.90
26-Aug-21	133.45
2-Sep-21	133.79

Samasta_D0001	
Date	Value
9-Sep-21	133.88
16-Sep-21	134.06
23-Sep-21	134.32
30-Sep-21	134.68
7-Oct-21	134.71
14-Oct-21	134.90
21-Oct-21	135.03
28-Oct-21	135.32
3-Nov-21	135.24
11-Nov-21	135.51
18-Nov-21	135.70
25-Nov-21	136.07
2-Dec-21	136.35
9-Dec-21	136.65
16-Dec-21	136.94
23-Dec-21	137.00

6) Samasta_DP135

Samasta_DP135	
Date	Value
8-Oct-20	87.87
15-Oct-20	87.13
22-Oct-20	89.17
29-Oct-20	88.32
5-Nov-20	91.66
12-Nov-20	96.95
19-Nov-20	99.30
26-Nov-20	100.91
3-Dec-20	103.02
10-Dec-20	108.41
17-Dec-20	109.57
24-Dec-20	111.00
31-Dec-20	112.19
7-Jan-21	114.20
14-Jan-21	117.99
21-Jan-21	118.72
28-Jan-21	110.63
4-Feb-21	120.67
11-Feb-21	122.68
18-Feb-21	122.94
25-Feb-21	123.39
4-Mar-21	132.95
10-Mar-21	134.67
18-Mar-21	128.43
25-Mar-21	126.13
31-Mar-21	128.97
1-Apr-21	131.62
8-Apr-21	131.98
15-Apr-21	128.73
22-Apr-21	125.53
29-Apr-21	131.85
6-May-21	129.96
12-May-21	130.50
20-May-21	132.50
27-May-21	135.93
3-Jun-21	139.76
10-Jun-21	140.76
17-Jun-21	140.49
24-Jun-21	141.60
30-Jun-21	142.04
1-Jul-21	140.85
8-Jul-21	140.42
15-Jul-21	142.94
22-Jul-21	141.13
29-Jul-21	141.96
5-Aug-21	147.08
12-Aug-21	147.58
18-Aug-21	149.48
26-Aug-21	150.47
2-Sep-21	156.58
9-Sep-21	158.62

Samasta_DP135	
Date	Value
16-Sep-21	162.29
23-Sep-21	165.98
30-Sep-21	163.73
7-Oct-21	166.17
14-Oct-21	172.57
21-Oct-21	170.42
28-Oct-21	167.25
3-Nov-21	167.81
11-Nov-21	168.76
18-Nov-21	166.99
25-Nov-21	164.55
2-Dec-21	163.27
9-Dec-21	165.18
16-Dec-21	161.33
23-Dec-21	159.46

7) Samasta_DP600

Samasta_DP600	
Date	Value
8-Oct-20	104.18
15-Oct-20	104.17
22-Oct-20	104.86
29-Oct-20	104.47
5-Nov-20	105.74
12-Nov-20	107.25
19-Nov-20	108.10
26-Nov-20	109.05
3-Dec-20	109.71
10-Dec-20	111.44
17-Dec-20	113.01
24-Dec-20	112.94
31-Dec-20	114.31
7-Jan-21	115.37
14-Jan-21	117.94
21-Jan-21	118.08
28-Jan-21	113.21
4-Feb-21	120.18
11-Feb-21	122.78
18-Feb-21	123.18
25-Feb-21	123.31
4-Mar-21	128.15
10-Mar-21	129.14
18-Mar-21	123.84
25-Mar-21	123.03
31-Mar-21	124.92
1-Apr-21	126.07
8-Apr-21	127.04
15-Apr-21	124.32
22-Apr-21	123.66
29-Apr-21	126.98
6-May-21	125.56
12-May-21	125.02
20-May-21	126.70
27-May-21	130.39
3-Jun-21	133.35
10-Jun-21	133.96
17-Jun-21	133.60
24-Jun-21	134.70
30-Jun-21	134.86
1-Jul-21	134.92
8-Jul-21	135.13
15-Jul-21	135.41
22-Jul-21	135.67
29-Jul-21	135.93
5-Aug-21	136.16
12-Aug-21	136.35
18-Aug-21	136.63
26-Aug-21	136.91
2-Sep-21	137.14
9-Sep-21	137.35

Samasta_DP600	
Date	Value
16-Sep-21	137.58
23-Sep-21	137.77
30-Sep-21	137.90
7-Oct-21	138.12
14-Oct-21	138.38
21-Oct-21	138.58
28-Oct-21	138.70
3-Nov-21	138.86
11-Nov-21	139.23
18-Nov-21	139.49
25-Nov-21	139.66
2-Dec-21	139.89
9-Dec-21	140.14
16-Dec-21	140.37
23-Dec-21	140.59

8) Samasta_EC975

Samasta_EC975	
Date	Value
24-Sep-20	117.67
8-Oct-20	118.61
15-Oct-20	119.19
22-Oct-20	119.70
29-Oct-20	119.96
5-Nov-20	120.32
12-Nov-20	120.57
19-Nov-20	121.02
26-Nov-20	121.28
3-Dec-20	121.59
10-Dec-20	121.85
17-Dec-20	122.09
24-Dec-20	122.40
31-Dec-20	122.71
7-Jan-21	123.21
14-Jan-21	123.19
21-Jan-21	123.36
28-Jan-21	123.63
4-Feb-21	123.95
11-Feb-21	124.31
18-Feb-21	124.64
25-Feb-21	125.07
4-Mar-21	128.52
10-Mar-21	128.70
18-Mar-21	128.97
25-Mar-21	129.33
31-Mar-21	129.58
1-Apr-21	129.61
8-Apr-21	129.85
15-Apr-21	130.03
22-Apr-21	130.40
29-Apr-21	130.64
6-May-21	130.89
12-May-21	131.09
20-May-21	131.36
27-May-21	131.58
3-Jun-21	131.78
10-Jun-21	132.07
17-Jun-21	132.26
24-Jun-21	132.51
30-Jun-21	132.68
1-Jul-21	132.68
8-Jul-21	132.98
15-Jul-21	133.21
22-Jul-21	133.48
29-Jul-21	133.72
5-Aug-21	133.92
12-Aug-21	134.17
18-Aug-21	134.40
26-Aug-21	134.66
2-Sep-21	134.89

Samasta_EC975	
Date	Value
9-Sep-21	135.11
16-Sep-21	135.34
23-Sep-21	135.56
30-Sep-21	135.78
7-Oct-21	136.01
14-Oct-21	136.24

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