

Market Linked Debenture Valuation

1. Security Details:

Valuations as on 23 Feb 2023

S. No.	ISIN	Issuer Name	Series	Reference Asset	Issue Date	Maturity Date	Actual Residual Face Value per Debenture	Valuation price per Rs 100 Face Value	Valuation as of previous week	Latest conservative Rating of the ISIN
1	INE413U07178	IIFL Samasta Finance Limited	2A	5.77 G-Sec 2030	3/30/2021	4/30/2024	1000000	118.02	117.82	CRISIL PP-MLD AA-r
2	INE413U07202	IIFL Samasta Finance Limited	INE413U07202	6.54 GS 2032	6/1/2022	9/1/2023	1000000	106.23	106.07	CRISIL PP-MLD AA-r/Stable
3	INE413U08028	IIFL Samasta Finance Limited	Samasta_DP135	Nifty	7/20/2018	4/18/2024	100000	168.90	173.96	CRISIL PP-MLD AA-r
4	INE413U08036	IIFL Samasta Finance Limited	Samasta_D0001	Nifty	7/20/2018	4/19/2024	100000	158.14	157.88	CRISIL AA-r

**Autocall Structure; actual maturity could be earlier than mentioned in the table*

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