

Market Linked Debenture Valuation

Issuer: IIFL Samasta Finance Limited

1. Security Details:

| Valuations as on 13 Jul 2023 | | | | | | | | | | | | | | | | | | |
|------------------------------|--------------|------------------------------|---------------|-----------------|-------------|---------------|--|---|---|--|-----------------------------------|---|--------------------------|-------------------|---------------------------------------|--------------------------------------|---|--|
| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation Gross price per Rs 100 Face Value | Valuation Gross Price as of previous week | Latest conservative Rating of the ISIN | Rating Change (upgrade/downgrade) | Valuation Triggered (Call/Put/Maturity) | Valuation Triggered Date | Residual tenure | No. of call options in the instrument | No. of put options in the instrument | No. of redemptions (in staggered redemption securitise) | Last Final Fixing Date in the instrument |
| 1 | INE413U07178 | IIFL Samasta Finance Limited | 2A | 5.77 G-Sec 2030 | 30-Mar-2021 | 30-Apr-2024 | 1000000 | 120.21 | 120.02 | CRISIL PP-MLD AA+ | - | Maturity | 30-Apr-2024 | 0.8 | | | | 28-Mar-2024 |
| 2 | INE413U07202 | IIFL Samasta Finance Limited | INE413U07202 | 6.54 GS 2032 | 01-Jun-2022 | 01-Sep-2023 | 1000000 | 109.53 | 109.32 | CRISIL PP-MLD AA+/Stable | - | Maturity | 01-Sep-2023 | 0.136986301369863 | | | | 01-Jun-2023 |
| 3 | INE413U08028 | IIFL Samasta Finance Limited | Samasta_DP135 | Nifty | 20-Jul-2018 | 18-Apr-2024 | 100000 | 190.89 | 191.42 | CRISIL PP-MLD AA+ | - | Maturity | 18-Apr-2024 | 0.767123287671233 | | | | 27-Jul-2023 |
| 4 | INE413U08036 | IIFL Samasta Finance Limited | Samasta_D0001 | Nifty | 20-Jul-2018 | 19-Apr-2024 | 100000 | 161.16 | 160.91 | CRISIL AA+ | - | Maturity | 19-Apr-2024 | 0.76986301369863 | | | | 22-Mar-2024 |

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

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