



ICRA Limited

An Associate of Moody's Investors Service

VALUATION OF MARKET LINKED DEBENTURES

IIFL WEALTH FINANCE LIMITED

22nd December 2016



Security Details

Series	Reference Asset	Issue Date	Maturity Date	Face Value Per Debenture (INR)	Valuation as on 22 December 16	Valuation as on 15 December 16
EWFEC107190717	Nifty 50	19-May-16	19-Jul-17	100000	105.93	105.82
EWFEC107240717	Nifty 50	24-May-16	24-Jul-17	100000	105.78	105.69
EWFEC323190619	Nifty 50	19-May-16	19-Jun-19	100000	105.44	105.93
EWFEC323240619	Nifty 50	24-May-16	24-Jun-19	100000	105.31	105.72
EWFEC323260619	Nifty 50	26-May-16	26-Jun-19	100000	104.91	105.44
EWFEC1072260717	Nifty 50	26-May-16	26-Jul-17	100000	105.88	105.76
EWFEC1426201117	Nifty 50	19-May-16	20-Nov-17	100000	106.19	106.25
EWFEC1426241117	Nifty 50	24-May-16	24-Nov-17	100000	106.08	106.15
EWFEC1434201117	Nifty 50	19-May-16	20-Nov-17	100000	106.33	106.35
EWFEC1457201117	Nifty 50	19-May-16	20-Nov-17	100000	106.68	106.66
EWFHR500211019	Nifty 50	19-May-16	21-Oct-19	100000	106.41	108.09
EWFHR500251019	Nifty 50	24-May-16	25-Oct-19	100000	106.17	108.11
EWFFC142411217	Nifty 50	01-May-16	01-Dec-17	100000	105.52	105.68
EWFEC32330719	Nifty 50	02-Jun-16	03-Jul-19	100000	104.30	104.84
EWFEC10720817	Nifty 50	02-Jun-16	02-Aug-17	100000	105.46	105.42
EWFFC142641217	Nifty 50	02-Jun-16	04-Dec-17	100000	105.43	105.58
EWFHR50041119	Nifty 50	02-Jun-16	04-Nov-19	100000	102.93	104.57
EWFEC323150719	Nifty 50	14-Jun-16	15-Jul-19	100000	104.50	104.98
EWFEC107140817	Nifty 50	14-Jun-16	14-Aug-17	100000	105.17	105.16
EWFEC1426151217	Nifty 50	14-Jun-16	15-Dec-17	100000	105.49	105.49
EWFEC1602160218	Nifty 50	16-Jun-16	16-Feb-18	100000	106.08	105.97
EWFEC3803201219	Nifty 50	21-Jun-16	20-Dec-19	100000	104.16	104.85
EWFEC10877210817	Nifty 50	21-Jun-16	21-Aug-17	100000	105.27	105.22
FWFEC107230817	Nifty 50	23-Jun-16	23-Aug-17	100000	104.87	104.88
FWFFC142221217	Nifty 50	23-Jun-16	22-Dec-17	100000	105.04	105.13
FWFEC323230719	Nifty 50	23-Jun-16	23-Jul-19	100000	103.58	104.20
FWFEC107300817	Nifty 50	30-Jun-16	30-Aug-17	100000	104.70	104.71
FWFEC323300719	Nifty 50	30-Jun-16	30-Jul-19	100000	103.54	104.39
FWFFC142291217	Nifty 50	30-Jun-16	29-Dec-17	100000	104.89	104.99
FWFHRI500281119	Nifty 50	28-Jun-16	28-Nov-19	100000	103.15	104.32
FWFHRI500301119	Nifty 50	30-Jun-16	30-Nov-19	100000	102.05	103.73
FWFFC2015160718	Nifty 50	15-Jul-16	16-Jul-18	100000	104.83	105.06
GWFEC985300817	Nifty 50	28-Jul-16	30-Aug-17	100000	103.69	103.81
GWFEC1073220917	Nifty 50	22-Jul-16	22-Sep-17	100000	104.07	104.16
GWFEC3231220819	Nifty 50	22-Jul-16	22-Aug-19	100000	102.70	103.31
HEC193520818	Nifty 50	02-Aug-16	02-Aug-18	100000	102.89	103.07



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HEC105840817	Nifty 50	04-Aug-16	04-Aug-17	100000	103.59	103.69
HEC193540818	Nifty 50	04-Aug-16	04-Aug-18	100000	102.94	103.08
HEC317540919	Nifty 50	04-Aug-16	04-Sep-19	100000	101.89	102.57
HWFEC108241017	Nifty 50	04-Aug-16	04-Oct-17	100000	103.83	103.87
HEC1058101017	Nifty 50	10-Aug-16	10-Oct-17	100000	103.37	103.55
HEC3175110919	Nifty 50	11-Aug-16	11-Sep-19	100000	101.51	102.18
HEC1933170818	Nifty 50	18-Aug-16	17-Aug-18	100000	102.37	102.54
HEC1935230818	Nifty 50	23-Aug-16	23-Aug-18	100000	102.26	102.55
HEC3175230919	Nifty 50	23-Aug-16	23-Sep-19	100000	101.11	101.74
HEC1935300818	Nifty 50	30-Aug-16	30-Aug-18	100000	101.88	102.09
HEC3175300919	Nifty 50	30-Aug-16	30-Sep-19	100000	100.68	101.64
IEC1933140918	Nifty 50	15-Sep-16	14-Sep-18	100000	101.69	101.85
IEC3172151019	Nifty 50	15-Sep-16	15-Oct-19	100000	100.17	101.04
IEC1933210918	Nifty 50	22-Sep-16	21-Sep-18	100000	101.26	101.35
IEC1933280918	Nifty 50	29-Sep-16	28-Sep-18	100000	101.37	101.68
IEC3172291019	Nifty 50	29-Sep-16	29-Oct-19	100000	100.40	100.87
JEC3175141119	Nifty 50	14-Oct-16	14-Nov-19	100000	99.95	100.69
JEY87540518	Nifty 50	19-Oct-16	04-May-18	100000	100.78	100.97
JEY90040518	Nifty 50	19-Oct-16	04-May-18	100000	101.12	101.32
JEY90060518	Nifty 50	21-Oct-16	06-May-18	100000	101.06	101.23
JEY860110518	Nifty 50	26-Oct-16	11-May-18	100000	100.49	100.65
JEY875110518	Nifty 50	26-Oct-16	11-May-18	100000	100.65	100.79
KEY860170518	Nifty 50	02-Nov-16	17-May-18	100000	100.34	100.46
IFPD - 1	Portfolio of Listed Bonds	09-Nov-16	06-Nov-26	100000	99.2399	99.3805
IFPD-2	Portfolio of Listed Bonds	11-Nov-16	10-May-26	100000	99.1931	99.3323
IFPD-2A	Portfolio of Listed Bonds	11-Nov-16	10-May-26	100000	99.1931	99.3323
IFPD-3	Portfolio of Listed Bonds	16-Nov-16	13-Nov-26	100000	99.0680	99.2069
IFPD-3A	Portfolio of Listed Bonds	22-Nov-16	20-Nov-26	100000	98.9189	99.0573
IFPD-4	Portfolio of Listed Bonds	24-Nov-16	23-Nov-26	100000	98.8713	-
IFPD-4A	Portfolio of Listed Bonds	24-Nov-16	24-Nov-26	100000	98.8713	-
IFPD-5	Portfolio of Listed Bonds	30-Nov-16	27-Nov-26	100000	99.6425	-
IFPD-5A	Portfolio of Listed Bonds	30-Nov-16	27-Nov-26	100000	99.4256	-
IFPD-6	Portfolio of Listed Bonds	02-Dec-16	01-Dec-26	100000	99.1939	-
IFPD-8	Portfolio of Listed Bonds	07-Dec-16	04-Dec-26	100000	98.0085	-
IFPD-9	Portfolio of Listed Bonds	09-Dec-16	08-Dec-26	100000	97.9839	-
IFPD-10	Portfolio of Listed Bonds	14-Dec-16	10-Dec-26	100000	98.6953	-



** Callable Structure; actual maturity could be earlier.
* per Rs.100 Face Value

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 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. In the event of early redemption/buy back/ any other premature exit, 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.