

Market Linked Debenture Valuation

Issuer: MUTHOOT CAPITAL SERVICES LIMITED

1. Security Details:

Valuations as on 19 Jan 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	INE296G07077	MUTHOOT CAPITAL SERVICES LIMITED	Tranche II	6.10% GS 2031	07-Jan-23	06-Jan-25	Rs 1,00,000	96.16		
2	INE296G07085	MUTHOOT CAPITAL SERVICES LIMITED	Tranche I	6.10% GS 2031	07-Jan-23	06-Apr-24	Rs 1,00,000	97.72		
3	INE296G07093	MUTHOOT CAPITAL SERVICES LIMITED	Tranche III	6.10% GS 2031	07-Jan-23	06-Jan-26	Rs 1,00,000	94.09		

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

2. Security Historical Prices:

Valuations as on 13 Jan 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	INE296G07077	MUTHOOT CAPITAL SERVICES LIMITED	INE296G07077	6.10% GS 2031	07-Jan-23	31-Dec-24	Rs 1,00,000	96.01	95.84	CRISIL PPMLD A+ r/STABLE	
2	INE296G07085	MUTHOOT CAPITAL SERVICES LIMITED	INE296G07085	6.10% GS 2031	07-Jan-23	31-Mar-24	Rs 1,00,000	97.61	97.41	CRISIL PPMLD A+ r/STABLE	
3	INE296G07093	MUTHOOT CAPITAL SERVICES LIMITED	INE296G07093	6.10% GS 2031	07-Jan-23	31-Dec-25	Rs 1,00,000	93.95	93.78	CRISIL PPMLD A+ r/STABLE	
4	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	98.64	104.42	CRISIL A+/Stable	

Valuations as on 09 Jan 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	INE296G07093	MUTHOOT CAPITAL SERVICES LIMITED	INE296G07093	6.10% GS 2031	07-Jan-23	31-Dec-25	Rs 1,00,000	93.78		CRISIL PPMLD A+ r/STABLE	

Valuations as on 06 Jan 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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	104.42	104.29	CRISIL A+/Stable	

Valuations as on 30 Dec 2022											
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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	104.29	104.13	CRISIL A+/Stable	

Valuations as on 23 Dec 2022											
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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	104.13	104.00	CRISIL A+/Stable	

Valuations as on 16 Dec 2022											
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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	104.00	103.75	CRISIL A+/Stable	

Valuations as on 09 Dec 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	103.75	103.70	CRISIL A+/Stable

Valuations as on 02 Dec 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	103.70	103.47	CRISIL A+/Stable

Valuations as on 25 Nov 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	103.47	103.32	CRISIL A+/Stable

Valuations as on 18 Nov 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	103.32	103.15	CRISIL A+/Stable

Valuations as on 11 Nov 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	103.15	102.86	CRISIL A+/Stable

Valuations as on 04 Nov 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	102.86	102.73	CRISIL A+/Stable

Valuations as on 28 Oct 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	102.73	102.48	CRISIL A+/Stable

Valuations as on 21 Oct 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	102.48	102.26	CRISIL A+/Stable

Valuations as on 14 Oct 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	102.26	102.27	CRISIL A+/Stable

Valuations as on 07 Oct 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	102.27		CRISIL A+/Stable

Valuations as on 06 Oct 2022

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	INE296G08018	MUTHOOT CAPITAL SERVICES LIMITED	INE296G08018	6.54 GS 2032	06-Oct-22	06-Oct-24	Rs 1,000,000	100.00		CRISIL PP-MLD A r/Stable

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