

Market Linked Debenture Valuation

Issuer: Shriram Housing Finance Limited

1. Security Details:

Valuations as on 29 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	101.90	101.77	CRISIL PP-MLD AA r

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

2. Security Historical Prices:

Valuations as on 22 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	101.77	101.66	CRISIL PP-MLD AA r

Valuations as on 15 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	101.66	101.15	CRISIL PP-MLD AA r

Valuations as on 08 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	101.15	101.08	CRISIL PP-MLD AA r

Valuations as on 01 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	101.08	100.92	CRISIL PP-MLD AA r

Valuations as on 24 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.92	100.77	CRISIL PP-MLD AA r

Valuations as on 17 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.77	100.54	CRISIL PP-MLD AA r

Valuations as on 10 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.54	100.33	CRISIL PP-MLD AA r

Valuations as on 03 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.33	100.55	CRISIL PP-MLD AA r

Valuations as on 31 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.57	100.55	CRISIL PP-MLD AA r

Valuations as on 27 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.55	100.24	CRISIL PP-MLD AA r

Valuations as on 20 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.24	100.08	CRISIL PP-MLD AA r

Valuations as on 13 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.08	100.20	CRISIL PP-MLD AA r

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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.20	99.99	CRISIL PP-MLD AA r

Valuations as on 29 Sep 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	99.99	100.15	CRISIL PP-MLD AA r

Valuations as on 22 Sep 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.15	100.48	CRISIL PP-MLD AA r

Valuations as on 15 Sep 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.48	100.40	CRISIL PP-MLD AA r

Valuations as on 08 Sep 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.40	100.10	CRISIL PP-MLD AA r

Valuations as on 01 Sep 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	INE432R07323	Shriram Housing Finance Limited	INE432R07323	6.54 G-Sec 2032	22-Aug-22	22-Aug-24	1000000	100.10		CRISIL PP-MLD AA r

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