



ICRA
ANALYTICS
A Group ICRA Company

SOLUTIONS THAT WORK

VALUATION OF MARKET LINKED DEBENTURES

CITICORP FINANCE (INDIA) LIMITED

27th July 2021



ICRA
ANALYTICS
A Group ICRA Company

SOLUTIONS THAT WORK

Security Details

ISIN No	Series	Date of Allotment	Maturity Date	Reference Asset	Face Value	Valuation
INE915D07F59	CFIL NCD Series 684 ALT1	26-Apr-18	26-Apr-22	Nifty Linked	100000	132.84
INE915D07F75	CFIL NCD Series 686 ALT1	09-May-18	09-May-24	Nifty Linked	100000	134.37
INE915D07G09	CFIL NCD Series 690 ALT1	29-May-18	29-May-23	Nifty Linked	100000	155.47
INE915D07G33	CFIL NCD Series 696 ALT1	28-Jun-18	28-Jun-23	Nifty Linked	100000	133.93
INE915D07G82	CFIL NCD Series 701 ALT1	30-Jul-18	29-Jul-23	Nifty Linked	100000	133.39
INE915D07H16	CFIL NCD Series 706 ALT1	31-Aug-18	31-Aug-23	Nifty Linked	100000	138.39
INE915D07H99	CFIL NCD Series 718 ALT1	29-Nov-18	30-Nov-23	Nifty Linked	100000	129.40
INE915D07I07	CFIL NCD Series 720 ALT1	04-Jan-19	05-Jan-26	Nifty Linked	100000	155.56
INE915D07I49	CFIL NCD Series 722 ALT2	30-Jan-19	30-Apr-24	Nifty Linked	100000	127.73
INE915D07I56	CFIL NCD Series 722 ALT3	30-Jan-19	30-Apr-24	Nifty Linked	100000	144.44
INE915D07J06	CFIL NCD Series 727 ALT1	12-Mar-19	12-Mar-26	Nifty Linked	100000	143.15
INE915D07J14	CFIL NCD Series 727 ALT3	12-Mar-19	12-Mar-26	Nifty Linked	100000	140.34
INE915D07J55	CFIL NCD Series 730 ALT1	28-Mar-19	28-Jun-24	Nifty Linked	100000	131.09
INE915D07K29	CFIL NCD Series 739 ALT3	31-May-19	29-May-26	Nifty Linked	100000	123.11
INE915D07K52	CFIL NCD Series 741 ALT1	21-Jun-19	22-Jun-26	Nifty Linked	100000	119.51
INE915D07L44	CFIL NCD Series 753 ALT1	27-Jan-20	27-Jul-21	Nifty Linked	100000	110.50



ICRA
ANALYTICS
A Group ICRA Company

SOLUTIONS THAT WORK

Security Details

ISIN No	Series	Date of Allotment	Maturity Date	Reference Asset	Face Value	Valuation
INE915D07M35	CFIL NCD Series 761 ALT1	29-May-20	29-May-29	Nifty Linked	100000	105.40
INE915D07M68	CFIL NCD Series 762 ALT3	29-Jun-20	30-Jun-25	Nifty Linked	100000	106.56
INE915D07M76	CFIL NCD Series 763 ALT1	31-Jul-20	31-Jul-26	Nifty Linked	100000	100.59
INE915D07M84	CFIL NCD Series 764 ALT1	28-Aug-20	28-Aug-26	Nifty Linked	100000	102.49
INE915D07N18	CFIL NCD Series 766 ALT1	29-Sep-20	28-Mar-25	Nifty Linked	100000	101.79
INE915D07N42	CFIL NCD Series 769 ALT1	26-Nov-20	26-Nov-27	Nifty Linked	100000	97.17
INE915D07N75	CFIL NCD Series 772 ALT1	29-Jan-21	31-Jan-28	Nifty Linked	100000	93.72
INE915D07N91	CFIL NCD Series 774 ALT1	26-Feb-21	24-Feb-28	Nifty Linked	100000	97.45
INE915D07O17	CFIL NCD Series 778 ALT1	26-Mar-21	28-Sep-22	Nifty Linked	100000	92.42

** 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.