VALUATION OF MARKET LINKED DEBENTURES

JM Financial Asset Reconstruction Company Limited

31st March 2020

Security Details

ISIN No	Series	Date of Allotment	Maturity Date	Reference Asset	Face Value (in Rs.)	Valuation*
INE265J07217	JMFARC 1.05.2020 MLD	2-May-18	1-May-20	IGB 7.17 01/08/28	1000000	117.67
INE265J07258	JMFARC 25.08.2020 MLD	24-Aug-18	25-Aug-20	IGB 7.17 01/08/28	1000000	116.50
INE265J07308	JMFARC 04.09.2020 MLD	07-Mar-19	04-Sep-20	IGB 7.26 01/14/29	200000	113.29
INE265J07332	JMFARC 06.11.2020 MLD	07-May-19	06-Nov-20	IGB 7.26 01/14/29	200000	110.23
INE265J07340	JMFARC 11.01.2021 MLD	11-July-19	11-Jan-21	IGB 7.26 01/14/29	2,00,000	108.65
INE265J07381	JMFARC 09.12.2021 MLD	28-Feb-20	09-Dec-21	IGB 6.45 10/07/29	2,00,000	103.44

** 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.