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VALUATION OF MARKET LINKED DEBENTURES

JM Financial Asset Reconstruction Company Limited

28th September 2023

Regd. Office: Infinity Benchmark, 17th Floor, Plot – G-1, Block GP, Sector V, Salt Lake, Kolkata 700091, India.



Security Details

Valuation as on 28 September 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	INE265J07407	JM Financial Asset Reconstruction Company Limited	Tranche XXXII	IGB 6.10 07/12/31	01-Sep-21	05-Oct-23	10,00,000	117.2615	117.0513	[ICRA]AA-
2	INE265J07407	JM Financial Asset Reconstruction Company Limited	Tranche XXXIV	IGB 6.10 07/12/31	12-Nov-21	05-Oct-23	10,00,000	117.2615	117.0513	[ICRA]AA-
3	INE265J07415	JM Financial Asset Reconstruction Company Limited	Tranche XXXIII	IGB 6.10 07/12/31	03-Sep-21	04-Mar-24	10,00,000	117.5978	117.3442	[ICRA]AA-
4	INE265J07423	JM Financial Asset Reconstruction Company Limited	Tranche XXXV	IGB 6.10 07/12/31	11-Feb-22	11-Jun-24	10,00,000	112.1936	111.9882	[ICRA]AA-
5	INE265J07431	JM Financial Asset Reconstruction Company Limited	Tranche XXXVI	IGB 6.10 07/12/31	26-May-22	26-Jul-24	10,00,000	110.0910	109.8936	[ICRA]AA-
6	INE265J07449	JM Financial Asset Reconstruction Company Limited	JMFARC 26.11.2024 MLD	IGB 6.54 01/17/2032	30-Aug-22	26-Nov-2024	10,00,000	108.0883	107.9519	[ICRA]AA-
7	INE265J07449	JM Financial Asset Reconstruction Company Limited	JMFARC 26.11.2024 MLD	IGB 6.54 01/17/2032	27-Sep-22	26-Nov-2024	10,00,000	108.0883	107.9519	[ICRA]AA-
8	INE265J07456	JM Financial Asset Reconstruction Company Limited	Tranche XXXIX	IGB 6.54 01/17/2032	18-Nov-22	28-Feb-2025	10,00,000	106.3434	106.1837	[ICRA] AA-

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.