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VALUATION OF MARKET LINKED DEBENTURES

JM Financial Asset Reconstruction Company Limited

24th August 2023

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



Security Details

| Valuation as on 24 August 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 | 116.1996 | 115.9906 | [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 | 116.1996 | 115.9906 | [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 | 116.5923 | 116.3968 | [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 | 111.3056 | 111.1234 | [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 | 109.1295 | 108.9453 | [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 | 106.9057 | 106.8232 | [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 | 106.9057 | 106.8232 | [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 | 105.0670 | 105.0104 | [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.