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VALUATION OF MARKET LINKED DEBENTURES

JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED

October 31, 2023



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Security Details

Valuation date on October 31, 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	INE265J07415	JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED	Tranche XXXIII	IGB 6.10 07/12/31	03 Sep 2021	04-Mar-2024	1000000	118.5701	118.4135	[ICRA]AA-
2	INE265J07423	JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED	Tranche XXXV	IGB 6.10 07/12/31	11 Feb 2022	11-Jun-2024	1000000	113.1264	112.9562	[ICRA]AA-
3	INE265J07431	JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED	Tranche XXXVI	IGB 6.10 07/12/31	26 May 2022	26-Jul-2024	1000000	110.9022	110.7567	[ICRA]AA-
4	INE265J07449	JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED	JMFARC 26.11.2024 MLD	IGB 6.54 01/17/2032	30 Aug 2022	26-Nov-2024	1000000	108.8836	108.7333	[ICRA]AA-
5	INE265J07449	JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED	JMFARC 26.11.2024 MLD	IGB 6.54 01/17/2032	27 Sep 2022	26-Nov-2024	1000000	108.8836	108.7333	[ICRA]AA-
6	INE265J07456	JM FINANCIAL ASSET RECONSTRUCTION COMPANY PRIVATE LIMITED	Tranche XXXIX	IGB 6.54 01/17/2032	18 Nov 2022	28-Feb-2025	1000000	106.5781	106.4653	[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.