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VALUATION OF MARKET LINKED DEBENTURES

RELIANCE FINANCIAL LIMITED

28th February 2022



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Security Details

Valuation as on 28 Feb 2022

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	INE504L07BL2	RELIANCE FINANCIAL LIMITED	B/190116/T1	ASK High Conviction	17-Jan-19	17-Feb-23	1,00,000	60	60	CARE B+
2	INE504L07BL2	RELIANCE FINANCIAL LIMITED	B/190116/T2	ASK High Conviction	25-Jan-19	17-Feb-23	1,00,000	60	60	CARE B+
3	INE504L07BL2	RELIANCE FINANCIAL LIMITED	B/190116/T3	ASK High Conviction	29-Jan-19	17-Feb-23	1,00,000	60	60	CARE B+
4	INE504L07BL2	RELIANCE FINANCIAL LIMITED	B/190116/T4	ASK High Conviction	01-Feb-19	17-Feb-23	1,00,000	60	60	CARE B+
5	INE504L07BL2	RELIANCE FINANCIAL LIMITED	B/190116/T5	ASK High Conviction	07-Feb-19	17-Feb-23	1,00,000	60	60	CARE B+
6	INE504L07BL2	RELIANCE FINANCIAL LIMITED	B/190116/T6	ASK High Conviction	11-Feb-19	17-Feb-23	1,00,000	60	60	CARE B+
7	INE504L07BN8	RELIANCE FINANCIAL LIMITED	B/190314	ASK High Conviction	15-Mar-19	17-Apr-23	1,00,000	60	60	CARE B+
8	INE504L07CC9	RELIANCE FINANCIAL LIMITED	B/200907 - Type I	Nifty 50 Index	08-Sep-20	25-Mar-24	1,00,000	60	60	CARE B+
9	INE504L07CD7	RELIANCE FINANCIAL LIMITED	B/200907 - Type II	Nifty 50 Index	08-Sep-20	25-Mar-24	1,00,000	60	60	CARE B+
10	INE504L07CE5	RELIANCE FINANCIAL LIMITED	B/201214	Nifty 50 Index	15-Dec-20	07-Jan-25	1,00,000	60	60	CARE B+
11	INE504L07CC9	RELIANCE FINANCIAL LIMITED	B/200907 - Type I	Nifty 50 Index	17-Dec-20	25-Mar-24	1,00,000	60	60	CARE B+

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. An indicative haircut of 40% has been applied to the MLD's as per AMFI standard haircut matrix as the MLD's have downgraded to B+ rating.