

MARKET-LINKED DEBENTURE VALUATION

Issuer: Reliance Financial Limited

Security Details:

Valuation per Rs.100 Face Value

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debentures	Valuation as on 21 st Oct 2020
A/160310	INE504L07017	CNX Nifty Index	18-Mar-16	18-Jul-19	Rs. 1,00,000	Matured
B/160412	INE504L07041	CNX Nifty Index	13-Apr-16	19-May-17	Rs. 1,00,000	Matured
B/160503	INE504L07066	CNX Nifty Index	4-May-16	4-Sep-19	Rs. 1,00,000	Matured
B/160510	INE504L07074	CNX Nifty Index	10-May-16	10-Aug-18	Rs. 1,00,000	Matured
A/160512	INE504L07082	CNX Nifty Index	20-May-16	20-Feb-19	Rs. 1,00,000	Autocalled
B/160523 Type I	INE504L07090	CNX Nifty Index	24-May-16	22-Jun-18	Rs. 1,00,000	Matured
B/160523 Type II	INE504L07108	CNX Nifty Index	24-May-16	29-Jun-18	Rs. 1,00,000	Matured
A/160601	INE504L07132	CNX Nifty Index	2-Jun-16	4-Sep-17	Rs. 1,00,000	Matured
A/160606	INE504L07140	CNX Nifty Index	8-Jun-16	8-Dec-17	Rs. 1,00,000	Matured
B/160613 - Type I	INE504L07165	CNX Nifty Index	13-Jun-16	13-Sep-17	Rs. 1,00,000	Matured
B/160613 - Type II	INE504L07157	CNX Nifty Index	13-Jun-16	13-Jun-19	Rs. 1,00,000	Matured
A/160614	INE504L07173	CNX Nifty Index	21-Jun-16	21-Oct-19	Rs. 1,00,000	Matured
B/160628 - Type I	INE504L07199	CNX Nifty Index	30-Jun-16	29-Jun-18	Rs. 1,00,000	Matured
B/160628 - Type V	INE504L07215	CNX Nifty Index	30-Jun-16	1-Jan-20	Rs. 1,00,000	Matured
B/160628 - Type II	INE504L07207	CNX Nifty Index	30-Jun-16	1-Jan-20	Rs. 1,00,000	Matured
B/160628 - Type VI	INE504L07223	CNX Nifty Index	30-Jun-16	1-Jul-19	Rs. 1,00,000	Autocalled
B/160713 - Type I	INE504L07264	CNX Nifty Index	15-Jul-16	16-Oct-17	Rs. 1,00,000	Matured
B/160713 - Type II	INE504L07272	CNX Nifty Index	15-Jul-16	15-Jan-18	Rs. 1,00,000	Matured
B/160713 - Type III	INE504L07280	CNX Nifty Index	15-Jul-16	14-Nov-19	Rs. 1,00,000	Autocalled
B/160722 - Type I	INE504L07298	CNX Nifty Index	26-Jul-16	25-Nov-19	Rs. 1,00,000	Matured
B/160804	INE504L07330	CNX Nifty Index	4-Aug-16	5-Nov-18	Rs. 1,00,000	Matured
B/160812 Type I	INE504L07348	CNX Nifty Index	12-Aug-16	12-Oct-17	Rs. 1,00,000	Matured
B/160812 Type II	INE504L07355	CNX Nifty Index	12-Aug-16	13-Nov-17	Rs. 1,00,000	Matured

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B/160812 Type III	INE504L07363	CNX Nifty Index	12-Aug-16	12-Dec-17	Rs. 1,00,000	Matured
B/160812 Type IV	INE504L07371	CNX Nifty Index	12-Aug-16	12-Jan-18	Rs. 1,00,000	Matured
B/160812 Type V	INE504L07389	CNX Nifty Index	12-Aug-16	12-Feb-18	Rs. 1,00,000	Matured
B/161124 - Type I	INE504L07603	Nifty 10 Year Benchmark G-Sec (clean price)	24-Nov-16	25-Nov-19	Rs. 1,00,000	Matured
B/161125 - Type I	INE504L07629	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	26-Dec-17	Rs. 1,00,000	Matured
B/161125 - Type V	INE504L07660	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	27-May-19	Rs. 1,00,000	Matured
B/161125 - Type VI	INE504L07678	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	24-May-19	Rs. 1,00,000	Matured
B/161125 - Type VII	INE504L07686	Nifty 10 Year Benchmark G-Sec (clean price)	25-Nov-16	28-May-19	Rs. 1,00,000	Matured
B/161129 - Type VI	INE504L07744	Nifty 10 Year Benchmark G-Sec (clean price)	30-Nov-16	30-May-19	Rs. 1,00,000	Matured
B/161129 - Type VII	INE504L07751	Nifty 10 Year Benchmark G-Sec (clean price)	30-Nov-16	31-May-19	Rs. 1,00,000	Matured
B/161209 - Type II	INE504L07801	Nifty 10 Year Benchmark G-Sec (clean price)	13-Dec-16	13-Sep-19	Rs. 1,00,000	Matured
B/161214	INE504L07819	Nifty 10 Year Benchmark G-Sec (clean price)	14-Dec-16	15-Jan-18	Rs. 1,00,000	Matured
B/161219 - Type IV	INE504L07876	Nifty 10 Year Benchmark G-Sec (clean price)	21-Dec-16	21-Oct-19	Rs. 1,00,000	Matured
B/161228	INE504L07892	Nifty 10 Year Benchmark G-Sec (clean price)	28-Dec-16	28-Oct-19	Rs. 1,00,000	Matured
B/161230	INE504L07900	Nifty 10 Year Benchmark G-Sec (clean price)	30-Dec-16	30-Sep-19	Rs. 1,00,000	Matured
B/170324 - Type II	INE504L07AC3	Nifty 10 Year Benchmark G-Sec (clean price)	29-Mar-17	29-Jun-18	Rs. 1,00,000	Matured

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B/170324 - Type III	INE504L07A1	Nifty 10 Year Benchmark G-Sec (clean price)	29-Mar-17	2-Jul-18	Rs. 1,00,000	Matured
B/170324 - Type IV	INE504L07AE9	Nifty 10 Year Benchmark G-Sec (clean price)	29-Mar-17	3-Jul-18	Rs. 1,00,000	Matured
B/170411 - Type I	INE504L07A4	Nifty 10 Year Benchmark G-Sec (clean price)	13-Apr-17	13-Jul-18	Rs. 1,00,000	Matured
B/161124 - Type II	INE504L07611	CNX Nifty Index	24-Nov-16	25-Feb-19	Rs. 1,00,000	Matured
B/161125 - Type II	INE504L07637	CNX Nifty Index	25-Nov-16	25-May-20	Rs. 1,00,000	Matured
B/161125 - Type III	INE504L07645	CNX Nifty Index	25-Nov-16	25-May-20	Rs. 1,00,000	Matured
B/161125 - Type IV	INE504L07652	CNX Nifty Index	25-Nov-16	25-Feb-19	Rs. 1,00,000	Matured
B/161129 - Type I	INE504L07702	CNX Nifty Index	30-Nov-16	30-Nov-18	Rs. 1,00,000	Autocalled
B161129 Type II	INE504L07710	CNX Nifty Index	30-Nov-16	30-Nov-18	Rs. 1,00,000	Autocalled
B/161129 - Type IV	INE504L07728	CNX Nifty Index	30-Nov-16	30-Aug-19	Rs. 1,00,000	Matured
B161129 Type V	INE504L07736	CNX Nifty Index	30-Nov-16	28-Feb-19	Rs. 1,00,000	Matured
B/161209 - Type I	INE504L07793	CNX Nifty Index	13-Dec-16	13-Jun-18	Rs. 1,00,000	Matured
B161219 Type I	INE504L07843	CNX Nifty Index	16-Dec-16	28-Nov-18	Rs. 1,00,000	Autocalled
B/161219 - Type II	INE504L07850	CNX Nifty Index	21-Dec-16	21-Jan-19	Rs. 1,00,000	Autocalled
B161219 Type III	INE504L07868	CNX Nifty Index	21-Dec-16	20-Apr-20	Rs. 1,00,000	Matured
B/161219 - Type V	INE504L07884	CNX Nifty Index	21-Dec-16	21-Sep-18	Rs. 1,00,000	Autocalled
B/170324 - Type I	INE504L07AB5	CNX Nifty Index	29-Mar-17	10-Aug-18	Rs. 1,00,000	Matured
B/170411 - Type II	INE504L07A2	CNX Nifty Index	13-Apr-17	14-Oct-19	Rs. 1,00,000	Matured
B170509 Type I	INE504L07AL4	CNX Nifty Index	9-May-17	10-Aug-20	Rs. 1,00,000	Matured
B170510	INE504L07AM2	CNX Nifty Index	11-May-17	12-Aug-19	Rs. 1,00,000	Matured
B/170529 - Type I	INE504L07AN0	CNX Nifty Index	30-May-17	2-Dec-20	Rs. 1,00,000	80.00
B170731	INE504L07AS9	CNX Nifty Index	1-Aug-17	1-Feb-19	Rs. 1,00,000	Matured
B170531	INE504L07AO8	CNX Nifty Index	31-May-17	1-Jun-20	Rs. 1,00,000	Autocalled

*Issue Date is Deemed Date of Allotment

The company has been downgraded to “BB-” rating band (sub investment grade), accordingly we have applied an applicable haircut (20%) as per AMFI proposed guidelines and market practices.

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 and/or provided by 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. The Valuation Agent is not responsible for any errors and especially states that it has no financial liability to the issuer / users / investors of the Valuation. In the event of early redemption/buy back/ any other premature exit, the 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.

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