

MARKET-LINKED DEBENTURE VALUATION

Issuer: Reliance Capital Limited

Security Details:

Valuation per Rs.100 Face Value

Series	ISIN Code	Reference Asset	Issue Date*	Maturity Date	Face Value per Debenture	Valuation as on 16 th June 2021
B169 Type IV	INE013A07WT6	CNX Nifty Index	19-Aug-13	14-Nov-18	Rs. 1,00,000	Matured
B188 Type VII	INE013A07XT4	CNX Nifty Index	7-Nov-13	05-May-17	Rs. 1,00,000	Matured
B204	INE013A07YN5	CNX Nifty Index	6-Jan-14	8-May-17	Rs. 1,00,000	Matured
B214	INE013A07YU0	CNX Nifty Index	31-Jan-14	09-Jun-17	Rs. 1,00,000	Matured
B213	INE013A07YW6	CNX Nifty Index	10-Feb-14	13-May-17	Rs. 1,00,000	Matured
B215	INE013A07YX4	CNX Nifty Index	14-Feb-14	20-Jun-17	Rs. 1,00,000	Matured
B225 Type I	INE013A07ZD3	CNX Nifty Index	25-Feb-14	07-Jul-17	Rs. 1,00,000	Matured
B227 Type III	INE013A07ZA9	CNX Nifty Index	26-Feb-14	02-May-17	Rs. 1,00,000	Matured
B219	INE013A07ZI2	CNX Nifty Index	07-May-14	12-Jun-17	Rs. 1,00,000	Matured
B220	INE013A07ZF8	CNX Nifty Index	03-Mar-14	08-Jul-17	Rs. 1,00,000	Matured
B242 Type I	INE013A07A17	CNX Nifty Index	02-Apr-14	07-Aug-17	Rs. 1,00,000	Matured
B242 Type IV	INE013A07ZY9	CNX Nifty Index	28-Mar-14	04-Aug-17	Rs. 1,00,000	Matured
B235	INE013A07A25	CNX Nifty Index	29-Mar-14	07-Aug-17	Rs. 1,00,000	Matured
B232	INE013A07ZZ6	CNX Nifty Index	29-Mar-14	05-Jul-17	Rs. 1,00,000	Matured
B247 Type IV	INE013A07B24	CNX Nifty Index	01-Aug-14	29-Jan-18	Rs. 1,00,000	Matured
B259 Type I	INE013A07C49	CNX Nifty Index	3-Sep-14	08-Jan-18	Rs. 1,00,000	Matured
B260 Type III	INE013A07C80	CNX Nifty Index	5-Sep-14	10-Jan-18	Rs. 1,00,000	Matured
B260 Type IV	INE013A07C98	CNX Nifty Index	5-Sep-14	12-Mar-18	Rs. 1,00,000	Matured
B264 Type II	INE013A07E47	CNX Nifty Index	25-Sep-14	02-Apr-18	Rs. 1,00,000	Matured
B264 Type III	INE013A07E54	CNX Nifty Index	25-Sep-14	05-Apr-18	Rs. 1,00,000	Matured
B266 Type I	INE013A07E70	CNX Nifty Index	30-Sep-14	06-Apr-18	Rs. 1,00,000	Matured
B270 Type IX	INE013A07F87	CNX Nifty Index	14-Oct-14	20-Apr-18	Rs. 1,00,000	Matured
B272 Type II	INE013A07G45	CNX Nifty Index	17-Oct-14	23-Apr-18	Rs. 1,00,000	Matured

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B274 Type I	INE013A07H02	CNX Nifty Index	28-Oct-14	05-Mar-18	Rs. 1,00,000	Matured
B276 Type I	INE013A07H28	CNX Nifty Index	01-Nov-14	04-May-17	Rs. 1,00,000	Matured
B277	INE013A07H85	CNX Nifty Index	11-Nov-14	15-May-17	Rs. 1,00,000	Matured
B279	INE013A07I27	CNX Nifty Index	24-Nov-14	29-May-17	Rs. 1,00,000	Matured
B283 Type II	INE013A07J42	CNX Nifty Index	12-Dec-14	17-Apr-18	Rs. 1,00,000	Matured
B285 Type I	INE013A07J83	CNX Nifty Index	26-Dec-14	30-Apr-18	Rs. 1,00,000	Matured
B287 Type III	INE013A07K15	CNX Nifty Index	12-Jan-15	18-May-18	Rs. 1,00,000	Matured
B289 Type II	INE013A07K80	CNX Nifty Index	30-Jan-15	05-Jun-18	Rs. 1,00,000	Autocalled
B289 Type III	INE013A07K98	CNX Nifty Index	30-Jan-15	06-Aug-18	Rs. 1,00,000	Matured
B290 Type I	INE013A07L14	CNX Nifty Index	11-Feb-15	19-Jun-18	Rs. 1,00,000	Matured
B290 Type II	INE013A07L22	CNX Nifty Index	11-Feb-15	16-Aug-18	Rs. 1,00,000	Matured
B295 Type I	INE013A07L89	CNX Nifty Index	27-Feb-15	01-Mar-16	Rs. 1,00,000	Matured
B296	INE013A07M21	CNX Nifty Index	14-Mar-15	16-Aug-18**	Rs. 1,00,000	Matured
B300	INE013A07N04	CNX Nifty Index	07-May-15	08-Aug-17	Rs. 1,00,000	Matured
B301	INE013A07N12	CNX Nifty Index	22-May-15	22-May-17	Rs. 1,00,000	Matured
B302 Type I	INE013A07N20	CNX Nifty Index	01-Jun-15	02-Jun-17**	Rs. 1,00,000	Matured
B302 Type II	INE013A07N38	CNX Nifty Index	01-Jun-15	02-Jun-17**	Rs. 1,00,000	Matured
B303	INE013A07N46	CNX Nifty Index	04-Jun-15	05-Jun-17**	Rs. 1,00,000	Matured
B304 Type I	INE013A07N53	CNX Nifty Index	05-Jun-15	06-Jun-17**	Rs. 1,00,000	Matured
B304 Type II	INE013A07N61	CNX Nifty Index	05-Jun-15	10-Oct-18**	Rs. 1,00,000	Matured
B306	INE013A07N61	CNX Nifty Index	05-Jun-15	10-Oct-18**	Rs. 1,00,000	Matured
B307	INE013A07N95	CNX Nifty Index	26-Jun-15	27-Jun-17**	Rs. 1,00,000	Matured
B314 Type I	INE013A07P44	CNX Nifty Index	18-Sep-15	20-Sep-17**	Rs. 1,00,000	Matured
B315 Type II	INE013A07P77	CNX Nifty Index	24-Sep-15	26-Mar-18	Rs. 1,00,000	Matured
B317	INE013A07P85	CNX Nifty Index	5-Oct-15	08-Oct-18	Rs. 1,00,000	Autocalled
B321 Type I	INE013A07R18	CNX Nifty Index	30-Oct-15	01-Nov-17**	Rs. 1,00,000	Matured

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B321 Type III	INE013A07R26	CNX Nifty Index	30-Oct-15	01-Nov-17	Rs. 1,00,000	Autocalled
B330 Type I	INE013A07S33	CNX Nifty Index	03-Dec-15	06-Dec-17**	Rs. 1,00,000	Matured
B336	INE013A07T55	CNX Nifty Index	30-Dec-15	29-Dec-17	Rs. 1,00,000	Autocalled
B338	INE013A07U05	CNX Nifty Index	05-Jan-16	05-Jan-18	Rs. 1,00,000	Matured
B339	INE013A07U21	CNX Nifty Index	14-Jan-16	18-Apr-19	Rs. 1,00,000	Matured
B340 Type I	INE013A07U39	CNX Nifty Index	27-Jan-16	15-Mar-18	Rs. 1,00,000	Autocalled
B342 Type II	INE013A07U70	CNX Nifty Index	04-Feb-16	05-Jul-18	Rs. 1,00,000	Matured
B342 Type III	INE013A07U88	CNX Nifty Index	04-Feb-16	03-Oct-17	Rs. 1,00,000	Matured
B344 Type I	INE013A07V04	CNX Nifty Index	10-Feb-16	10-Nov-17	Rs. 1,00,000	Matured
B345 Type I	INE013A07V20	CNX Nifty Index	16-Feb-16	18-Jun-19	Rs. 1,00,000	Matured
B345 Type II	INE013A07V38	CNX Nifty Index	16-Feb-16	16-May-17	Rs. 1,00,000	Matured
B349	INE013A07V87	CNX Nifty Index	03-Mar-16	03-Jul-19	Rs. 1,00,000	Matured
B352 Type I	INE013A07W86	CNX Nifty Index	06-Apr-16	28-Apr-17	Rs. 1,00,000	Matured
B352 Type II	INE013A07W94	CNX Nifty Index	06-Apr-16	06-Jul-18	Rs. 1,00,000	Matured
B352 Type III	INE013A07X02	CNX Nifty Index	06-Apr-16	07-May-18	Rs. 1,00,000	Autocalled
B357	INE013A07Y01	CNX Nifty Index	29-Apr-16	29-Apr-19	Rs. 1,00,000	Autocalled
B358 Type I	INE013A07Y84	CNX Nifty Index	24-May-16	26-Aug-19	Rs. 1,00,000	Matured
B358 Type II	INE013A07Y92	CNX Nifty Index	24-May-16	24-Aug-17	Rs. 1,00,000	Matured
B358 Type III	INE013A07Z00	CNX Nifty Index	24-May-16	24-Sep-19	Rs. 1,00,000	Matured
B358 Type IV	INE013A07Z18	CNX Nifty Index	24-May-16	24-Sep-19	Rs. 1,00,000	Matured
B360 Type I	INE013A07Z67	CNX Nifty Index	26-May-16	27-Nov-17	Rs. 1,00,000	Matured
B362	INE013A07Z83	CNX Nifty Index	30-May-16	1-Jun-20	Rs. 1,00,000	Matured
B363	INE013A07Z91	CNX Nifty Index	1-Jun-16	1-Jun-18	Rs. 1,00,000	Matured
B368 Type I	INE013A075B7	CNX Nifty Index	30-Jun-16	1-Jan-18	Rs. 1,00,000	Matured
B368 Type II	INE013A076B5	CNX Nifty Index	30-Jun-16	1-Oct-18	Rs. 1,00,000	Matured
B368 Type III	INE013A077B3	CNX Nifty Index	30-Jun-16	31-Oct-19	Rs. 1,00,000	Matured

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B371 Type I	INE013A071C4	CNX Nifty Index	14-Jul-16	15-Oct-18	Rs. 1,00,000	Matured
B371 Type II	INE013A072C2	CNX Nifty Index	14-Jul-16	15-Oct-18	Rs. 1,00,000	Matured
B371 Type III	INE013A073C0	CNX Nifty Index	14-Jul-16	14-Jan-19	Rs. 1,00,000	Matured
B371 Type IV	INE013A074C8	CNX Nifty Index	14-Jul-16	15-Jan-18	Rs. 1,00,000	Matured
B373 Type I	INE013A078C9	CNX Nifty Index	03-Aug-16	17-Sep-18	Rs. 1,00,000	Autocalled
B373 Type II	INE013A079C7	CNX Nifty Index	03-Aug-16	02-Nov-18	Rs. 1,00,000	Matured
B389 - Type I	INE013A073I7	Nifty 10 Year Benchmark G-Sec (clean price)	23-Nov-16	25-Nov-19	Rs. 1,00,000	Matured
B389 - Type II	INE013A074I5	Nifty 10 Year Benchmark G-Sec (clean price)	23-Nov-16	22-Nov-19	Rs. 1,00,000	Matured
B390	INE013A075I2	Nifty 10 Year Benchmark G-Sec (clean price)	24-Nov-16	25-Nov-19	Rs. 1,00,000	Matured
B391 - Type I	INE013A076I0	Nifty 10 Year Benchmark G-Sec (clean price)	28-Nov-16	28-Nov-19	Rs. 1,00,000	Matured
B391 - Type II	INE013A077I8	Nifty 10 Year Benchmark G-Sec (clean price)	28-Nov-16	29-Nov-19	Rs. 1,00,000	Matured
B391 - Type III	INE013A078I6	Nifty 10 Year Benchmark G-Sec (clean price)	28-Nov-16	27-Nov-19	Rs. 1,00,000	Matured
B391 - Type IV	INE013A079I4	Nifty 10 Year Benchmark G-Sec (clean price)	28-Nov-16	26-Nov-19	Rs. 1,00,000	Matured
B391 - Type V	INE013A070J1	Nifty 10 Year Benchmark G-Sec (clean price)	28-Nov-16	25-Nov-19	Rs. 1,00,000	Matured
B392 - Type I	INE013A071J9	Nifty 10 Year Benchmark G-Sec (clean price)	29-Nov-16	29-Nov-19	Rs. 1,00,000	Matured
B392 - Type II	INE013A072J7	Nifty 10 Year Benchmark G-Sec (clean price)	29-Nov-16	29-Nov-19	Rs. 1,00,000	Matured
B394 - Type I	INE013A075J0	Nifty 10 Year Benchmark G-Sec (clean price)	6-Dec-16	6-Dec-19	Rs. 1,00,000	Matured
B400 - Type I	INE013A073K3	Nifty 10 Year Benchmark G-Sec	23-Jan-17	23-Jul-18	Rs. 1,00,000	Matured

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		(clean price)				
B394 - Type II	INE013A076J8	CNX Nifty Index	6-Dec-16	6-Mar-18	Rs. 1,00,000	Matured
B405 - Type I	INE013A079K0	CNX Nifty Index	7-Feb-17	7-Aug-20	Rs. 1,00,000	Matured
B405 - Type II	INE013A070L7	CNX Nifty Index	7-Feb-17	8-Jun-20	Rs. 1,00,000	Matured
B406	INE013A071L5	CNX Nifty Index	8-Feb-17	8-May-19	Rs. 1,00,000	Matured
B400 Type II	INE013A074K1	CNX Nifty Index	23-Jan-17	23-Jul-19	Rs. 1,00,000	Autocalled
B414 Type I	INE013A073N7	CNX Nifty Index	4-May-17	6-May-19	Rs. 1,00,000	Matured
B415	INE013A074N5	CNX Nifty Index	11-May-17	12-Aug-19	Rs. 1,00,000	Autocalled
B416 Type I	INE013A075N2	CNX Nifty Index	16-May-17	16-Aug-18	Rs. 1,00,000	Matured
B416 Type II	INE013A076N0	CNX Nifty Index	16-May-17	28-Sep-18	Rs. 1,00,000	Matured
B417 Type I	INE013A079N4	CNX Nifty Index	25-May-17	26-Aug-19	Rs. 1,00,000	Matured
B418 Type I	INE013A071O9	CNX Nifty Index	29-May-17	29-May-19	Rs. 1,00,000	Autocalled
B418 Type II	INE013A072O7	CNX Nifty Index	29-May-17	11-Oct-18	Rs. 1,00,000	Matured
B/416 - Type III	INE013A077N8	Nifty 10 Year Benchmark G-Sec (clean price)	16-May-17	28-Sep-18	Rs. 1,00,000	Matured
B/417 - Type III	INE013A070O1	Stock Basket	25-May-17	25-Sep-20	Rs. 1,00,000	Matured
B423	INE013A071P6	CNX Nifty Index	6-Sep-17	6-Mar-23	Rs. 1,00,000	25.00

*Issue Date is Deemed Date of Allotment

**Actual maturity could be earlier than the date mentioned in the table above, as it is an auto callable structure

The company has been downgraded to “D” rating band (sub investment grade), accordingly we have applied an applicable haircut (75%) 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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