

Market Linked Debenture Valuation

1. Security Details:

Valuations as on 22 Feb 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	INE050A07055	The Bombay Burmah Trading Corporation Limited	BB1	5.79 G-Sec 2030	30-03-2021	29-03-2023	Rs 1,00,000	114.84	114.72	IND PP-MLD AA (emr)

**Autocall Structure; actual maturity could be earlier than mentioned in the table*

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