

Market Linked Debenture Valuation

Issuer: The Bombay Burmah Trading Corporation Limited

1. Security Details:

Valuations as on 22 Mar 2023

| S. No. | ISIN | Issuer Name | Series | Reference Asset | Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation Gross price per Rs 100 Face Value | Valuation Gross Price as of previous week | Latest conservative Rating of the ISIN | Rating Change (upgrade/downgrade) | Valuation Triggered (Call/Put/Maturity) | Valuation Triggered Date | Residual tenure | No. of call options in the instrument | No. of put options in the instrument | No. of redemptions (in staggered redemption securities) | Last Final Fixing Date in the instrument |
|--------|--------------|-----------------------------------------------|--------|-----------------|-------------|---------------|------------------------------------------|---------------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------|-----------------------------------------|--------------------------|----------------------|---------------------------------------|--------------------------------------|---------------------------------------------------------|------------------------------------------|
| 1 | INE050A07055 | The Bombay Burmah Trading Corporation Limited | BB1 | 5.79 G-Sec 2030 | 30-Mar-2021 | 29-Mar-2023 | Rs 1,00,000 | 115.40 | 115.26 | IND PP-MLD AA (emr) | - | Maturity | 29-Mar-2023 | 1.91780821917808E-02 | | | | 11-Apr-2022 |

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

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