

## Market Linked Debenture Valuation

Issuer: The Bombay Burmah Trading Corporation Limited

### 1. Security Details:

Valuations as on 01 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                              | 114.98                                      | 114.84                                    | IND PP-MLD AA (emr)                    | -                                  | Maturity                                | 29-Mar-2023              | 7.67123287671233E-02 |                                       |                                      |   | 11-Apr-2022                              |

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

## Disclaimer

### About CRISIL Market Intelligence & Analytics

CRISIL Market Intelligence & Analytics, a division of CRISIL, provides independent research, consulting, risk solutions, and data & analytics. Our informed insights and opinions on the economy, industry, capital markets and companies drive impactful decisions for clients across diverse sectors and geographies.

Our strong benchmarking capabilities, granular grasp of sectors, proprietary analytical frameworks and risk management solutions backed by deep understanding of technology integration, make us the partner of choice for public & private organisations, multi-lateral agencies, investors and governments for over three decades.

### About CRISIL Limited

CRISIL is a leading, agile and innovative global analytics company driven by its mission of making markets function better.

It is India's foremost provider of ratings, data, research, analytics and solutions with a strong track record of growth, culture of innovation, and global footprint.

It has delivered independent opinions, actionable insights, and efficient solutions to over 100,000 customers through businesses that operate from India, the US, the UK, Argentina, Poland, China, Hong Kong, UAE and Singapore.

It is majority owned by S&P Global Inc, a leading provider of transparent and independent ratings, benchmarks, analytics and data to the capital and commodity markets worldwide.

For more information, visit [www.crisil.com](http://www.crisil.com)

Connect with us: [LINKEDIN](#) | [TWITTER](#) | [YOUTUBE](#) | [FACEBOOK](#) | [INSTAGRAM](#)

### CRISIL Privacy Notice

CRISIL respects your privacy. We may use your personal information, such as your name, location, contact number and email id to fulfil your request, service your account and to provide you with additional information from CRISIL. For further information on CRISIL's privacy policy please visit [www.crisil.com/privacy](http://www.crisil.com/privacy).

### Analyst Disclosure

Notwithstanding any member(s) of the team who are involved in the preparation of this Report and/or whose names are published as part of this Report and their relatives, having financial interest or actual/beneficial ownership in the form of securities holding (of less than 1%), at an individual level, if any, with any of the members having served as officers, directors, or employees of the companies in the last 6 months or having engaged in market making activities, in the subject companies, there exists no material conflict of interest which can affect the neutrality or bias the output of the Report, due to reasons including but not limited to deployed procedural safeguards such as objective methodology and criteria followed in the process of execution with no influence at an analyst level and the outputs being executed on an aggregated basis, with no separate analysis at individual company level.

### Terms and Conditions

This Report is based on data publicly available or from sources considered reliable. CRISIL Research does not represent that the Report is accurate or complete and hence, it should not be relied upon as such. Opinions expressed herein are our current opinions as on the date of this report. Nothing in this report constitutes investment, legal, accounting or tax advice or any solicitation, whatsoever. The subscriber/ user assumes the entire risk of any use made of this data/ report. CRISIL especially states that, it has no financial liability whatsoever, to the subscribers/ users of this report.

This Report is additionally subject to your contractual terms with CRISIL.

The report is for use within the jurisdiction of India only. Nothing in this report is to be construed as CRISIL providing, or intending to provide, any services in other jurisdictions where CRISIL does not have the necessary permissions and/ or registration to carry out its business activities. The user will be solely responsible for ensuring compliance for use of the report, or part thereof, outside India.

CRISIL Limited operates independently of, and does not have access to information obtained by CRISIL Ratings Limited, which may, in their regular operations, obtain information of a confidential nature.

The views expressed in this Report are that of CRISIL Research, and not of CRISIL Ratings Limited.

### Company Disclosure

1. CRISIL Research or its associates do not provide investment banking or merchant banking or brokerage or market making services.

2. CRISIL Research encourages independence in research report preparation and strives to minimize conflict in preparation of research reports through strong governance architecture comprising of policies,

procedures, and disclosures.

3. CRISIL Research prohibits its analysts, persons reporting to analysts, and their relatives from having any financial interest in the securities or derivatives of companies that the analysts cover.
4. CRISIL Research or its associates collectively may own 1% or more of the equity securities of the Company mentioned in the report as of the last day of the month preceding the publication of the research report.
5. CRISIL Research or its associates may have financial interest in the form of holdings in the subject company mentioned in this report.
6. CRISIL receives compensation from the company mentioned in the report or third party in connection with preparation of the research report.
7. As a provider of ratings, grading, data, research, analytics and solutions, infrastructure advisory, and benchmarking services, CRISIL or its associates are likely to have commercial transactions with the company and may receive compensation for the services provided.
8. CRISIL Research or its associates do not have any other material conflict of interest at the time of publication of the report.
9. No material disciplinary action has been taken against CRISIL Research or its analysts by any Regulatory Authority impacting Research Analyst activities.