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VALUATION OF MARKET LINKED DEBENTURES

SPANDANA SPHOORTY FINANCIAL LIMITED

23rd July 2021

Security Details

ISIN No	Series	Date of Allotment	Maturity Date	Reference Asset	Face Value (in Rs.)	Valuation*
INE572J07166	Series A Tranche 1 Debentures	19/10/2020	19/01/2022	IGB 5.77 03-Aug-2030	1,00,000	109.39
INE572J07174	Series B Tranche 1 Debentures	19/10/2020	19/04/2022	IGB 5.77 03-Aug-2030	1,00,000	109.83
INE572J07182	Series C Tranche 1 Debentures	19/10/2020	19/07/2022	IGB 5.77 03-Aug-2030	1,00,000	110.51
INE572J07240	Series 1 Tranche 3	17/11/2020	16/02/2022	IGB 5.79 11-May-2030	1,00,000	106.88
INE572J07273	Series 1 Tranche 4	16/12/2020	16/12/2022	IGB 5.79 11-May-2030	1,00,000	106.59
INE572J07299	SPANDANA SPHOORTY FINANCIAL LIMITED BR NCD 29DC23 FVRS1LAC	29/12/2020	29/12/2023	IGB 5.77 03-Aug-2030	1,00,000	105.93
INE572J07257	SPANDANA SPHOORTY FINANCIAL LIMITED BR NCD 24NV23 FVRS1LAC	24/11/2020	24/11/2023	IGB 5.79% GS 2030	1,00,000	101.80
INE572J07190	Series A	29/10/2020	27/09/2022	BSE - Sensex	1,00,000	116.71
INE572J07208	Series B	28/10/2020	27/06/2024	BSE - Sensex	1,00,000	129.88
INE572J07331	Tranche 2	16/03/2021	16/05/2023	IGB 5.85% GS 2030	1,00,000	103.56
INE572J07364	Series A	29/04/2021	29/04/2023	IGB 5.85% GS 2030	1,00,000	104.46
INE572J07364	Series B	29/04/2021	29/04/2023	IGB 5.85% GS 2030	1,00,000	104.46

* (per Rs. 100 Face Value)

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 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. In the event of early redemption/buy back/ any other premature exit, 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.