

MARKET-LINKED DEBENTURE VALUATION

Issuer: Alpha Alternatives Financial Services Pvt Ltd

Security Details:

| Valuation as on 18 th Jul 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 137.41 | 136.75 | CARE PP-MLD BBB+ /Stable |

**Issue date is deemed date of allotment*

Calculation of value of the debenture

Value=Amount invested*Valuation price(j)/100

Where Amount invested=Number of debentures*issue Price(i)

2. Security Historical Price:

| Valuation as on 11 th Jul 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 136.75 | 136.21 | CARE PP-MLD BBB /Stable |

| Valuation as on 04 th Jul 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 136.21 | 135.61 | CARE PP-MLD BBB /Stable |

| Valuation as on 30 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 135.61 | 135.50 | CARE PP-MLD BBB /Stable |

| Valuation as on 27 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 135.50 | 135.17 | CARE PP-MLD BBB /Stable |

| Valuation as on 20 th Jun 2024 | | | | | | | | | | | |
|---|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |

| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
|-----|--------------|---|-----|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 135.17 | 135.18 | CARE PP-MLD BBB /Stable |

Valuation as on 13th Jun 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 135.18 | 134.05 | CARE PP-MLD BBB /Stable |

Valuation as on 06th Jun 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 134.05 | 134.95 | CARE PP-MLD BBB /Stable |

Valuation as on 30th May 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 134.95 | 134.47 | CARE PP-MLD BBB /Stable |

Valuation as on 23rd May 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 134.47 | 133.67 | CARE PP-MLD BBB /Stable |

Valuation as on 16th May 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 133.67 | 133.13 | CARE PP-MLD BBB /Stable |

Valuation as on 09th May 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 133.13 | 132.81 | CARE PP-MLD BBB /Stable |

Valuation as on 02nd May 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 132.81 | 132.48 | CARE PP-MLD BBB /Stable |

Valuation as on 25th Apr 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 132.48 | 131.82 | CARE PP-MLD BBB /Stable |

Valuation as on 18th Apr 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |

| | | | | | | | | | | | |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 131.82 | 132.09 | CARE PP-MLD BBB /Stable |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|

Valuation as on 11th Apr 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 132.09 | 131.37 | CARE PP-MLD BBB /Stable |

Valuation as on 04th Apr 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 131.37 | 131.04 | CARE PP-MLD BBB /Stable |

Valuation as on 31st Mar 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Allotment Date/Issue Date | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 (Pre TDS) | TDS | # Valuation price per Rs100 (Post TDS) | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|---------------------------|---------------|--|-------------------------------------|------|--|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 133.07 | 2.03 | 131.04 | 133 | CARE PP-MLD BBB /Stable |

31st March 2024 Debenture valuation is net of TDS @ 10% for gain made during F.Y.23-24 as per the amendment in section 193 of the Income Tax Act, 1961.

Valuation as on 28th Mar 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 133.00 | 132.44 | CARE PP-MLD BBB /Stable |

Valuation as on 21st Mar 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 132.44 | 131.98 | CARE PP-MLD BBB /Stable |

Valuation as on 14th Mar 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 131.98 | 132.02 | CARE PP-MLD BBB /Stable |

Valuation as on 07th Mar 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 132.02 | 131.42 | CARE PP-MLD BBB /Stable |

Valuation as on 29th Feb 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 131.42 | 130.96 | CARE PP-MLD BBB /Stable |

Valuation as on 22nd Feb 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |

| | | | | | | | | | | | |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 130.96 | 130.24 | CARE PP-MLD BBB /Stable |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|

Valuation as on 15th Feb 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 130.24 | 130.13 | CARE PP-MLD BBB /Stable |

Valuation as on 08th Feb 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 130.13 | 129.41 | CARE PP-MLD BBB /Stable |

Valuation as on 01st Feb 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 129.41 | 128.50 | CARE PP-MLD BBB /Stable |

Valuation as on 25th Jan 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 128.50 | 128.47 | CARE PP-MLD BBB /Stable |

Valuation as on 18th Jan 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 128.47 | 128.69 | CARE PP-MLD BBB /Stable |

Valuation as on 11th Jan 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 128.69 | 128.53 | CARE PP-MLD BBB /Stable |

Valuation as on 04th Jan 2024

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 128.53 | 127.65 | CARE PP-MLD BBB /Stable |

Valuation as on 28th Dec 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 127.65 | 127.21 | CARE PP-MLD BBB /Stable |

Valuation as on 21st Dec 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |

| | | | | | | | | | | | |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 127.21 | 127.30 | CARE PP-MLD BBB /Stable |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|

Valuation as on 14th Dec 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 127.30 | 126.65 | CARE PP-MLD BBB /Stable |

Valuation as on 07th Dec 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 126.65 | 126.64 | CARE PP-MLD BBB /Stable |

Valuation as on 30th Nov 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 126.64 | 126.37 | CARE PP-MLD BBB /Stable |

Valuation as on 23rd Nov 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 126.37 | 125.90 | CARE PP-MLD BBB /Stable |

Valuation as on 16th Nov 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 125.90 | 125.82 | CARE PP-MLD BBB /Stable |

Valuation as on 09th Nov 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 125.82 | 125.34 | CARE PP-MLD BBB /Stable |

Valuation as on 02nd Nov 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 125.34 | 124.94 | CARE PP-MLD BBB /Stable |

Valuation as on 26th Oct 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 124.94 | 124.82 | CARE PP-MLD BBB /Stable |

Valuation as on 19th Oct 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |

| | | | | | | | | | | | |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 124.82 | 124.61 | CARE PP-MLD BBB /Stable |
|---|--------------|---|---|--|-----------|-----------|---------------|--------------|--------|--------|-------------------------|

Valuation as on 12th Oct 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 124.61 | 124.26 | CARE PP-MLD BBB /Stable |

Valuation as on 05th Oct 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Private Limited | B | Linked to Underlying Investment Strategy | 27-Mar-22 | 11-Jun-25 | Rs. 10,00,000 | Rs 11,80,000 | 124.26 | 123.62 | CARE PP-MLD BBB /Stable |

Valuation as on 28th Sep 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 123.62 | 123.39 | CARE PP-MLD BBB /Stable |

Valuation as on 21st Sep 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 123.39 | 122.70 | CARE PP-MLD BBB /Stable |

Valuation as on 14th Sep 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|

Valuation as on 14th Sep 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 122.70 | 122.65 | ACUITE PP-MLD BBB- |

Valuation as on 07th Sep 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 122.65 | 122.23 | ACUITE PP-MLD BBB- |

Valuation as on 31st Aug 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 122.23 | 121.92 | ACUITE PP-MLD BBB- |

Valuation as on 24th Aug 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 121.92 | 121.63 | ACUITE PP-MLD BBB- |

Valuation as on 17th Aug 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 121.63 | 120.84 | ACUITE PP-MLD BBB- |

Valuation as on 10th Aug 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|--------------------|--------|----------------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives | B | Linked to Underlying | 27-May-22 | 11-Jun-25 | Rs. | 120.84 | 120.16 | ACUITE PP-MLD |

Valuation as on 10th Aug 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|-----------|----------------------------|--------|---------------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| | | Financial Services Pvt Ltd | | Investment Strategy | | | 10,00,000 | | | BBB- |

Valuation as on 03rd Aug 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 120.16 | 119.84 | ACUITE PP-MLD BBB- |

Valuation as on 27th July 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 119.84 | 119.15 | ACUITE PP-MLD BBB- |

Valuation as on 20th July 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 119.15 | 119.31 | ACUITE PP-MLD BBB- |

Valuation as on 13th July 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 119.31 | 118.71 | ACUITE PP-MLD BBB- |

Valuation as on 06th July 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 118.71 | 118.41 | ACUITE PP-MLD BBB- |

Valuation as on 29th June 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 118.41 | 117.96 | ACUITE PP-MLD BBB- |

Valuation as on 22nd June 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 117.96 | 117.93 | ACUITE PP-MLD BBB- |

Valuation as on 15th June 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 117.93 | 117.61 | ACUITE PP-MLD BBB- |

Valuation as on 08th June 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 117.61 | 117.17 | ACUITE PP-MLD BBB- |

Valuation as on 01st June 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 117.17 | 116.55 | ACUITE PP-MLD BBB- |

Valuation as on 25th May 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 116.55 | 115.77 | ACUITE PP-MLD BBB- |

Valuation as on 18th May 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Alpha Alternatives Financial Services Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 115.77 | 115.24 | ACUITE PP-MLD BBB- |

Valuation as on 11th May 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 115.24 | 115.50 | ACUITE PP-MLD BB+ |

Valuation as on 04th May 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 115.50 | 114.96 | ACUITE PP-MLD BB+ |

Valuation as on 27th Apr 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 114.96 | 114.58 | ACUITE PP-MLD BB+ |

Valuation as on 20th Apr 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 114.58 | 113.96 | ACUITE PP-MLD BB+ |

Valuation as on 13th Apr 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 113.96 | 113.69 | ACUITE PP-MLD BB+ |

Valuation as on 06th Apr 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 113.69 | 112.75 | ACUITE PP-MLD BB+ |

Valuation as on 31st Mar 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 112.75 | 112.68 | ACUITE PP-MLD BB+ |

Valuation as on 30th Mar 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 112.68 | 112.51 | ACUITE PP-MLD BB+ |

Valuation as on 23rd Mar 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 112.51 | 111.97 | ACUITE PP-MLD BB+ |

Valuation as on 16th Mar 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 111.97 | 113.80 | ACUITE PP-MLD BB+ |

Valuation as on 09th Mar 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 113.80 | 113.47 | ACUITE PP-MLD BB+ |

Valuation as on 02nd Mar 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 113.47 | 112.67 | ACUITE PP-MLD BB+ |

Valuation as on 23rd Feb 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 112.67 | 112.54 | ACUITE PP-MLD BB+ |

Valuation as on 16th Feb 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 112.54 | 111.94 | ACUITE PP-MLD BB+ |

Valuation as on 09th Feb 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 111.94 | 110.64 | ACUITE PP-MLD BB+ |

Valuation as on 02nd Feb 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 110.64 | 111.57 | ACUITE PP-MLD BB+ |

Valuation as on 26th Jan 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 111.57 | 111.76 | ACUITE PP-MLD BB+ |

Valuation as on 19th Jan 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 111.76 | 110.29 | ACUITE PP-MLD BB+ |

Valuation as on 12th Jan 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 110.29 | 110.13 | ACUITE PP-MLD BB+ |

Valuation as on 05th Jan 2023

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 110.13 | 109.93 | ACUITE PP-MLD BB+ |

Valuation as on 29th Dec 2022

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 109.46 | 110.79 | ACUITE PP-MLD BB+ |

Valuation as on 22nd Dec 2022

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 109.46 | 110.79 | ACUITE PP-MLD BB+ |

Valuation as on 15th Dec 2022

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 110.79 | 110.55 | ACUITE PP-MLD BB+ |

Valuation as on 08th Dec 2022

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Actual Residual Face Value per Debenture | Valuation price per Rs100 Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
| 1 | INE0L6807021 | Provincial Finance and Leasing Co Pvt Ltd | B | Linked to Underlying Investment Strategy | 27-May-22 | 11-Jun-25 | Rs. 10,00,000 | 110.55 | - | ACUITE PP-MLD BB+ |

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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