

## MARKET-LINKED DEBENTURE VALUATION

**Issuer: Alpha Alternatives Financial Services Pvt Ltd**

**Security Details:**

| Valuation as on 09 <sup>th</sup> 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   | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 121.12                              | 120.78                        | 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 02 <sup>nd</sup> 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   | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 120.78                              | 120.41                        | CARE PP-MLD BBB /Stable    |

| Valuation as on 25 <sup>th</sup> 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   | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 120.41                              | 119.47                        | CARE PP-MLD BBB /Stable    |

| Valuation as on 18 <sup>th</sup> 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   | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 119.47                              | 120.14                        | CARE PP-MLD BBB /Stable    |

| Valuation as on 11 <sup>th</sup> 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   | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 120.14                              | 119.11                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 04<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 119.11                              | 118.66                        | 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23                 | 25-Apr-33     | Rs. 1,00,000                             | 120.73                              | 2.07 | 118.66                                 | 120.73                        | 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 28<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 120.73                              | 119.98                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 21<sup>st</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 119.98                              | 119.39                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 14<sup>th</sup> 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)                        |

| 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 119.39                              | 119.62                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 07<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 119.62                              | 118.81                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 29<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 118.81                              | 118.24                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 22<sup>nd</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 118.24                              | 117.22                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 15<sup>th</sup> 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   | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23 | 25-Apr-33 | Rs. 1,00,000 | Rs 1,18,000 | 117.22 | 117.20 | CARE PP-MLD BBB /Stable |

**Valuation as on 08<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 117.20                              | 116.19                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 01<sup>st</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 116.19                              | 114.89                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 25<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 114.89                              | 114.99                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 18<sup>th</sup> 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 | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23 | 25-Apr-33 | Rs. 1,00,000 | Rs 1,18,000 | 114.99 | 115.52 | CARE PP-MLD BBB /Stable |
|---|--------------|---|----------------------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------------|

**Valuation as on 11<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 115.52                              | 115.43                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 04<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 115.43                              | 114.16                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 28<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 114.16                              | 113.61                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 21<sup>st</sup> 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      | INE0L6808011 | Alpha Alternatives Financial | Subordinate Series A | Linked to Underlying Investment | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 113.61                              | 113.92                        | CARE PP-MLD BBB /Stable    |

|  |  |                          |  |          |  |  |  |  |  |  |  |
|--|--|--------------------------|--|----------|--|--|--|--|--|--|--|
|  |  | Services Private Limited |  | Strategy |  |  |  |  |  |  |  |
|--|--|--------------------------|--|----------|--|--|--|--|--|--|--|

**Valuation as on 14<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 113.92                              | 113.02                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 07<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 113.02                              | 113.17                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 30<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 113.17                              | 112.90                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 23<sup>rd</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 112.90                              | 112.30                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 16<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 112.30                              | 112.33                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 09<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 112.33                              | 111.72                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 02<sup>nd</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 111.72                              | 111.24                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 26<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 111.24                              | 111.20                        | CARE PP-MLD BBB /Stable    |

**Valuation as on 19<sup>th</sup> 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)                        |



| 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 111.20                              | 111.03                        | 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 111.03                              | 110.62                        | 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      | INE0L6808011 | Alpha Alternatives Financial Services Private Limited | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May-23   | 25-Apr-33     | Rs. 1,00,000             | Rs 1,18,000               | 110.62                              | 109.75                        | 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 109.75                                | 109.54                        | 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      | INE0L6808011 | Alpha Alternatives Financial Services | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 109.54                                | 108.60                        | CARE PP-MLD BBB/Stable     |

**Valuation as on 21<sup>st</sup> 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 |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
|        |           | Pvt Ltd     |        |                 |             |               |  |                                       |                               |                            |

**Valuation as on 14<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 108.60                                | 108.67                        | ACUITE PP-MLD<br>BBB-      |

**Valuation as on 07<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 108.67                                | 108.16                        | ACUITE PP-MLD<br>BBB-      |

**Valuation as on 31<sup>st</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 108.16                                | 107.81                        | ACUITE PP-MLD<br>BBB-      |

**Valuation as on 24<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 107.81                                | 107.50                        | ACUITE PP-MLD<br>BBB-      |

**Valuation as on 17<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 107.50                                | 106.39                        | ACUITE PP-MLD BBB-         |

**Valuation as on 10<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 106.39                                | 105.45                        | ACUITE PP-MLD BBB-         |

**Valuation as on 03<sup>rd</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 105.45                                | 105.09                        | ACUITE PP-MLD BBB-         |

**Valuation as on 27<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 105.09                                | 104.15                        | ACUITE PP-MLD BBB-         |

**Valuation as on 20<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 104.15                                | 104.57                        | ACUITE PP-MLD BBB-         |

**Valuation as on 13<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 104.57                                | 103.76                        | ACUITE PP-MLD BBB-         |

**Valuation as on 06<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 103.76                                | 103.44                        | ACUITE PP-MLD BBB-         |

**Valuation as on 29<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 103.44                                | 102.87                        | ACUITE PP-MLD BBB-         |

**Valuation as on 22<sup>nd</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 102.87                                | 102.98                        | ACUITE PP-MLD BBB-         |

**Valuation as on 15<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 102.98                                | 102.63                        | ACUITE PP-MLD BBB-         |

**Valuation as on 08<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 102.63                                | 102.09                        | ACUITE PP-MLD BBB-         |

**Valuation as on 01<sup>st</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 102.09                                | 100.12                        | ACUITE PP-MLD BBB-         |

**Valuation as on 25<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 101.25                                | 100.12                        | ACUITE PP-MLD BBB-         |

**Valuation as on 18<sup>th</sup> 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      | INE0L6808011 | Alpha Alternatives Financial Services Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 100.12                                | 99.40                         | ACUITE PP-MLD BBB-         |

**Valuation as on 11<sup>th</sup> 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      | INE0L6808011 | Provincial Finance and Leasing Co Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 99.40                                 | 100.04                        | ACUITE PP-MLD BB+          |

**Valuation as on 04<sup>th</sup> 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      | INE0L6808011 | Provincial Finance and Leasing Co Pvt Ltd | Subordinate Series A | Linked to Underlying Investment Strategy | 03-May -23  | 25-Apr-33     | Rs. 1,00,000                             | 100.04                                | -                             | ACUITE PP-MLD BB+          |

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