

MARKET-LINKED DEBENTURE VALUATION

Issuer: Alpha Alternatives Financial Services Pvt Ltd

Security Details:

| Valuation as on 17 th 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 106.73 | 106.04 | ACUITE PP-MLD BBB- |

**Issue date is deemed date of allotment*

2. Security Historical Price

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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 106.04 | 105.45 | ACUITE PP-MLD 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 105.45 | 105.17 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 105.17 | 104.57 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 104.57 | 104.71 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 104.71 | 104.18 | 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 |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--|---------------------------------------|-------------------------------|----------------------------|

| 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 104.18 | 103.92 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 103.92 | 103.53 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 103.53 | 103.49 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 103.49 | 103.22 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 103.22 | 102.83 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 102.83 | 102.29 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 102.29 | 101.61 | 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 | INE0L6807062 | Alpha Alternatives Financial Services Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 101.61 | 101.15 | 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 | INE0L6807062 | Provincial Finance and Leasing Co Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 101.15 | 101.37 | 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 | INE0L6807062 | Provincial Finance and Leasing Co Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 101.37 | 100.89 | 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 | INE0L6807062 | Provincial Finance and Leasing Co Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 100.89 | 100.56 | 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 | INE0L6807062 | Provincial Finance and Leasing Co Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 100.56 | 99.99 | 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 | INE0L6807062 | Provincial Finance and Leasing Co Pvt Ltd | E | Linked to Underlying Investment Strategy | 12-Apr-23 | 27-Apr-26 | Rs. 1,00,000 | 99.99 | 100.00 | 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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