

## MARKET-LINKED DEBENTURE VALUATION

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

**Security Details:**

| Valuation as on 12 <sup>th</sup> Nov 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 114.58                              | 113.99                        | ACUTE PP-MLD BBB-          |

*\*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)**

### Security Details:

| Valuation as on 05 <sup>th</sup> Nov 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 113.99                              | 113.92                        | ACUITE PP-MLD BBB-         |

| Valuation as on 29 <sup>th</sup> Oct 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 113.92                              | 113.64                        | ACUITE PP-MLD BBB-         |

| Valuation as on 22 <sup>nd</sup> Oct 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 113.64                              | 113.13                        | ACUITE PP-MLD BBB-         |

| Valuation as on 15 <sup>th</sup> Oct 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 113.13                              | 112.45                        | ACUITE PP-MLD BBB-         |

| Valuation as on 08 <sup>th</sup> Oct 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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 112.45                              | 112.59                        | ACUITE PP-MLD BBB-         |

**Valuation as on 01<sup>st</sup> Oct 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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 112.59                              | 112.80                        | ACUITE PP-MLD BBB-         |

**Valuation as on 30<sup>th</sup> Sep 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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 112.80                              | 112.73                        | ACUITE PP-MLD BBB-         |

**Valuation as on 24<sup>th</sup> Sep 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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 112.73                              | 112.34                        | ACUITE PP-MLD BBB-         |

**Valuation as on 17<sup>th</sup> Sep 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 | Valuation as of previous | Latest conservative rating |
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------|--------------------------|----------------------------|
|--------|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------|--------------------------|----------------------------|

|     |              |   |       |  |           |           |              |             | Price  | week   |                   |
|-----|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|
| (a) | (b)          | (c)   | (d)   | (e)                                      | (f)       | (g)       | (h)          | (i)         | (j)    | (k)    | (l)               |
| 1   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 112.34 | 111.37 | ACUTE PP-MLD BBB- |

| Valuation as on 10 <sup>th</sup> Sep 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 111.37                              | 111.43                        | ACUTE PP-MLD BBB-          |

| Valuation as on 03 <sup>rd</sup> Sep 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 111.43                              | 111.75                        | ACUTE PP-MLD BBB-          |

| Valuation as on 27 <sup>th</sup> Aug 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 111.75                              | 111.43                        | ACUTE PP-MLD BBB-          |

| Valuation as on 20 <sup>th</sup> Aug 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 111.75                              | 111.43                        | ACUTE PP-MLD BBB-          |

| (a) | (b)          | (c)   | (d)   | (e)                                      | (f)       | (g)       | (h)          | (i)         | (j)    | (k)    | (l)               |
|-----|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|
| 1   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 111.43 | 110.82 | ACUTE PP-MLD BBB- |

| Valuation as on 13 <sup>th</sup> Aug 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 110.82                              | 110.11                        | ACUTE PP-MLD BBB-          |

| Valuation as on 06 <sup>th</sup> Aug 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 110.11                              | 110.30                        | ACUTE PP-MLD BBB-          |

| Valuation as on 31 <sup>st</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 110.30                              | 110.32                        | ACUTE PP-MLD BBB-          |

| Valuation as on 30 <sup>th</sup> 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 | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 110.32 | 110.09 | ACUTE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|

| Valuation as on 23 <sup>rd</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 110.09                              | 109.93                        | ACUTE PP-MLD BBB-          |

| Valuation as on 16 <sup>th</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 109.93                              | 109.61                        | ACUTE PP-MLD BBB-          |

| Valuation as on 09 <sup>th</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 109.61                              | 109.20                        | ACUTE PP-MLD BBB-          |

| Valuation as on 02 <sup>nd</sup> 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 | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 109.20 | 109.17 | ACUTE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|

| Valuation as on 30 <sup>th</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 109.17                              | 109.04                        | ACUTE PP-MLD BBB-          |

| Valuation as on 25 <sup>th</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 109.04                              | 108.84                        | ACUTE PP-MLD BBB-          |

| Valuation as on 18 <sup>th</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 108.84                              | 108.60                        | ACUTE PP-MLD BBB-          |

| Valuation as on 11 <sup>th</sup> 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 | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 108.60 | 108.02 | ACUTE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|

| Valuation as on 04 <sup>th</sup> 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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 108.02                              | 108.00                        | ACUTE PP-MLD BBB-          |

| Valuation as on 28 <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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 108.00                              | 108.28                        | ACUTE PP-MLD BBB-          |

| Valuation as on 21 <sup>st</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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 108.28                              | 107.98                        | ACUTE PP-MLD BBB-          |

| Valuation as on 14 <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 | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 107.98 | 107.66 | ACUTE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|

| Valuation as on 07 <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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 107.66                              | 107.40                        | ACUTE PP-MLD BBB-          |

| Valuation as on 30 <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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 107.40                              | 107.14                        | ACUTE PP-MLD BBB-          |

| Valuation as on 23 <sup>rd</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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 107.14                              | 106.97                        | ACUTE PP-MLD BBB-          |

| Valuation as on 16 <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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 106.97                              | 106.67                        | ACUTE PP-MLD BBB-          |

| Valuation as on 09 <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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 106.67                              | 106.24                        | ACUITE PP-MLD BBB-         |

| Valuation as on 02 <sup>nd</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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 106.24                              | 106.40                        | ACUITE PP-MLD BBB-         |

| Valuation as on 31 <sup>st</sup> Mar 2024 |              |   |        |  |             |               |                          |  |      |   |                          |                            |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|--|------|---|--------------------------|----------------------------|
| S.No                                      | ISIN Code    | Issuer Name                                   | Series | Reference Asset                          | Issue Date* | Maturity Date | Face Value per Debenture | Valuation price per Rs100 Face value (NAV Pre TDS) | TDS  | Valuation price per Rs100 Face value (NAV (Post TDS)) | Valuation as of previous | Latest conservative rating |
| (a)                                       | (b)          | (c)   | (d)    | (e)                                      | (f)         | (g)           | (h)                      | (i)  | (j)  | (k)   | (l)                      | (m)                        |
| 1   | INE0L6807104 | Alpha Alternatives Financial Services Pvt Ltd | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | 107.11   | 0.71 | 106.40  | 106.85                   | ACUITE PP-MLD BBB-         |

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 26 <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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 106.85                              | 106.62                        | ACUITE PP-MLD BBB-         |

| Valuation as on 19 <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 | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 106.62 | 106.29 | ACUTE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|-------------------|

**Valuation as on 12<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 106.29                              | 105.91                        | ACUTE PP-MLD BBB-          |

**Valuation as on 05<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 105.91                              | 105.51                        | ACUTE PP-MLD BBB-          |

**Valuation as on 27<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 105.51                              | 105.41                        | ACUTE PP-MLD BBB-          |

**Valuation as on 20<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 105.41                              | 105.04                        | ACUTE PP-MLD BBB-          |

**Valuation as on 13<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 105.04                              | 104.80                        | ACUITE PP-MLD BBB-         |

**Valuation as on 06<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 104.80                              | 104.43                        | ACUITE PP-MLD BBB-         |

**Valuation as on 30<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 104.43                              | 104.17                        | ACUITE PP-MLD BBB-         |

**Valuation as on 23<sup>rd</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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 104.17                              | 103.97                        | ACUITE PP-MLD BBB-         |

**Valuation as on 16<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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 103.97 | 103.36 | ACUITE PP-MLD BBB- |

**Valuation as on 09<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 103.36                              | 103.98                        | ACUITE PP-MLD BBB-         |

**Valuation as on 02<sup>nd</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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 103.98                              | 103.80                        | ACUITE PP-MLD BBB-         |

**Valuation as on 26<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 103.80                              | 103.63                        | ACUITE PP-MLD BBB-         |

**Valuation as on 19<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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 103.63 | 103.20 | ACUITE PP-MLD BBB- |

**Valuation as on 12<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 103.20                              | 103.06                        | ACUITE PP-MLD BBB-         |

**Valuation as on 05<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 103.06                              | 102.75                        | ACUITE PP-MLD BBB-         |

**Valuation as on 28<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 102.75                              | 102.41                        | ACUITE PP-MLD BBB-         |

**Valuation as on 21<sup>st</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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 102.41 | 102.16 | ACUITE PP-MLD BBB- |

**Valuation as on 14<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 102.16                              | 101.50                        | ACUITE PP-MLD BBB-         |

**Valuation as on 07<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 101.50                              | 101.25                        | ACUITE PP-MLD BBB-         |

**Valuation as on 31<sup>st</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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 101.25                              | 101.02                        | ACUITE PP-MLD BBB-         |

**Valuation as on 24<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   | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C | Linked to Underlying Investment Strategy | 28-Sep-23 | 13-Oct-26 | Rs. 1,00,000 | Rs 1,18,000 | 101.02 | 100.63 | ACUITE PP-MLD BBB- |

**Valuation as on 17<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 100.63                              | 100.06                        | ACUITE PP-MLD BBB-         |

**Valuation as on 10<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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 100.06                              | 100.21                        | ACUITE PP-MLD BBB-         |

**Valuation as on 03<sup>rd</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      | INE0L6807104 | Alpha Alternatives Financial Services Private Limited | CAR-C  | Linked to Underlying Investment Strategy | 28-Sep-23   | 13-Oct-26     | Rs. 1,00,000             | Rs 1,18,000               | 100.21                              | 100.00                        | ACUITE PP-MLD BBB-         |



## **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.

---

**Published by**  
**CARE Analytics and Advisory Private Limited**  
**(Formerly known as CARE Risk Solutions Private Limited)**  
**(Subsidiary of CARE Ratings Ltd.)**

Office No. 602, 6th Floor, Rustomjee Aspiree, Off Eastern Express Highway, Sion East,  
Mumbai – 400 022

---

---