

MARKET-LINKED DEBENTURE VALUATION

Issuer: Alpha Alternatives Financial Services Pvt Ltd

Security Details:

| Valuation as on 15 th Apr 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 113.36 | 112.37 | 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 08 th Apr 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 112.37 | 114.06 | ACUITTE PP-MLD BBB- |

| Valuation as on 31 st Mar 2025 | | | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|------|--|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation price per Rs100 (Pre TDS) | TDS | # Valuation price per Rs100 (Post TDS) | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) | (m) | (n) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 115.40 | 1.34 | 114.06 | 115.22 | ACUITTE PP-MLD BBB- |

31st March 2025 Debenture valuation is net of TDS @ 10% for gain made during F.Y.24-25 as per the amendment in section 193 of the Income Tax Act, 1961

| Valuation as on 27 th Mar 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 115.22 | 115.06 | ACUITTE PP-MLD BBB- |

| Valuation as on 25 th Mar 2025 | | | | | | | | | | | |
|---|-----------|-------------|--------|-----------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 115.06 | 114.75 | ACUITE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|

| Valuation as on 18 th Mar 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 114.75 | 114.23 | ACUTE PP-MLD BBB- |

| Valuation as on 11 th Mar 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 114.23 | 113.91 | ACUTE PP-MLD BBB- |

| Valuation as on 04 th Mar 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 113.91 | 113.70 | ACUTE PP-MLD BBB- |

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|---|--|
| Valuation as on 27 th Feb 2025 | |
|---|--|

| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 113.70 | 113.65 | ACUITE PP-MLD BBB- |

| Valuation as on 25 th Feb 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 113.65 | 113.74 | ACUITE PP-MLD BBB- |

| Valuation as on 18 th Feb 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 113.74 | 113.47 | ACUITE PP-MLD BBB- |

| Valuation as on 11 th Feb 2025 | | | | | | | | | | | |
|---|--------------|---|--------|---------------------------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private | CAR-D | Linked to Underlying Investment | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 113.47 | 112.30 | ACUITE PP-MLD BBB- |

| | | | | | | | | | | | |
|--|--|---------|--|----------|--|--|--|--|--|--|--|
| | | Limited | | Strategy | | | | | | | |
|--|--|---------|--|----------|--|--|--|--|--|--|--|

| Valuation as on 04 th Feb 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 112.30 | 112.64 | ACUITE PP-MLD BBB- |

| Valuation as on 28 th Jan 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 112.64 | 112.32 | ACUITE PP-MLD BBB- |

| Valuation as on 21 st Jan 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 112.32 | 111.76 | ACUITE PP-MLD BBB- |

| Valuation as on 14 th Jan 2025 | | | | | | | | | | | |
|---|-----------|-------------|--------|-----------------|-------------|---------------|----------------|-----------------|-------------------------------|--------------------------|---------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per | Issue Price per | Valuation per Rs 100 of Issue | Valuation as of previous | Latest conservative |

| | | | | | | | Debenture | Debenture | Price | week | rating |
|-----|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 111.76 | 111.85 | ACUITE PP-MLD BBB- |

| Valuation as on 07 th Jan 2025 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 111.85 | 111.66 | ACUITE PP-MLD BBB- |

| Valuation as on 31 st Dec 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 111.66 | 111.42 | ACUITE PP-MLD BBB- |

| Valuation as on 24 th Dec 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 111.42 | 111.19 | ACUITE PP-MLD BBB- |

Valuation as on 17th Dec 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 111.19 | 110.94 | ACUITE PP-MLD BBB- |

Valuation as on 10th Dec 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 110.94 | 110.57 | ACUITE PP-MLD BBB- |

Valuation as on 03rd Dec 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 110.57 | 110.27 | ACUITE PP-MLD BBB- |

Valuation as on 26th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 110.27 | 109.99 | ACUITE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|

Valuation as on 19th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 109.99 | 109.84 | ACUITE PP-MLD BBB- |

Valuation as on 12th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 109.84 | 109.29 | ACUITE PP-MLD BBB- |

Valuation as on 05th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 109.29 | 109.21 | ACUITE PP-MLD BBB- |

Valuation as on 29th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 109.21 | 108.94 | ACUITE PP-MLD BBB- |

| Valuation as on 22 nd 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 108.94 | 108.45 | ACUITE PP-MLD BBB- |

| Valuation as on 15 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 108.45 | 107.80 | ACUITE PP-MLD BBB- |

| Valuation as on 08 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private | CAR-D | Linked to Underlying Investment | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 107.80 | 107.94 | ACUITE PP-MLD BBB- |

| | | | | | | | | | | | |
|--|--|---------|--|----------|--|--|--|--|--|--|--|
| | | Limited | | Strategy | | | | | | | |
|--|--|---------|--|----------|--|--|--|--|--|--|--|

| Valuation as on 01 st 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 107.94 | 108.14 | ACUITE PP-MLD BBB- |

| Valuation as on 30 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 108.14 | 108.07 | ACUITE PP-MLD BBB- |

| Valuation as on 24 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 108.07 | 107.70 | ACUITE PP-MLD BBB- |

| Valuation as on 17 th Sep 2024 | | | | | | | | | | | |
|---|-----------|-------------|--------|-----------------|-------------|---------------|----------------|-----------------|-------------------------------|--------------------------|---------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per | Issue Price per | Valuation per Rs 100 of Issue | Valuation as of previous | Latest conservative |

| | | | | | | | Debenture | Debenture | Price | week | rating |
|-----|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 107.70 | 106.77 | ACUITE PP-MLD BBB- |

| Valuation as on 10 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 106.77 | 106.83 | ACUITE PP-MLD BBB- |

| Valuation as on 03 rd 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 106.83 | 107.13 | ACUITE PP-MLD BBB- |

| Valuation as on 27 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 107.13 | 106.83 | ACUITE PP-MLD BBB- |

| Valuation as on 20 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 106.83 | 106.24 | ACUITE PP-MLD BBB- |

| Valuation as on 13 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 106.24 | 105.57 | ACUITE PP-MLD BBB- |

| Valuation as on 06 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 105.57 | 105.75 | ACUITE PP-MLD BBB- |

| Valuation as on 31 st 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 105.75 | 105.77 | ACUITE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|

| Valuation as on 30 th Jul 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 105.77 | 105.54 | ACUITE PP-MLD BBB- |

| Valuation as on 23 rd 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 105.54 | 105.39 | ACUTE PP-MLD BBB- |

| Valuation as on 16 th Jul 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 105.39 | 105.08 | ACUTE PP-MLD BBB- |

| | |
|---|--|
| Valuation as on 09 th Jul 2024 | |
|---|--|

| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
|--------|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 105.08 | 104.69 | ACUITE PP-MLD BBB- |

| Valuation as on 02 nd 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 104.69 | 104.66 | ACUITE PP-MLD BBB- |

| Valuation as on 30 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 104.66 | 104.53 | ACUITE PP-MLD BBB- |

| Valuation as on 25 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|---------------------------------|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private | CAR-D | Linked to Underlying Investment | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 104.53 | 104.34 | ACUITE PP-MLD BBB- |

| | | | | | | | | | | | |
|--|--|---------|--|----------|--|--|--|--|--|--|--|
| | | Limited | | Strategy | | | | | | | |
|--|--|---------|--|----------|--|--|--|--|--|--|--|

| Valuation as on 18 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 104.34 | 104.12 | ACUITE PP-MLD BBB- |

| Valuation as on 11 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 104.12 | 103.58 | ACUITE PP-MLD BBB- |

| Valuation as on 04 th Jun 2024 | | | | | | | | | | | |
|---|--------------|---|--------|--|-------------|---------------|--------------------------|---------------------------|-------------------------------------|-------------------------------|----------------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per Debenture | Issue Price per Debenture | Valuation per Rs 100 of Issue Price | Valuation as of previous week | Latest conservative rating |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 103.58 | 103.54 | ACUITE PP-MLD BBB- |

| Valuation as on 28 th May 2024 | | | | | | | | | | | |
|---|-----------|-------------|--------|-----------------|-------------|---------------|----------------|-----------------|-------------------------------|--------------------------|---------------------|
| Sr. No | ISIN Code | Issuer Name | Series | Reference Asset | Issue Date* | Maturity Date | Face Value per | Issue Price per | Valuation per Rs 100 of Issue | Valuation as of previous | Latest conservative |

| | | | | | | | Debenture | Debenture | Price | week | rating |
|-----|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|
| (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) | (i) | (j) | (k) | (l) |
| 1 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 103.54 | 103.81 | ACUITE PP-MLD BBB- |

| Valuation as on 21 st 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 103.81 | 103.52 | ACUITE PP-MLD BBB- |

| Valuation as on 14 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 103.52 | 103.22 | ACUITE PP-MLD BBB- |

| Valuation as on 07 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 103.22 | 102.96 | ACUITE PP-MLD BBB- |

Valuation as on 30th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 102.96 | 102.71 | ACUITE PP-MLD BBB- |

Valuation as on 23rd 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 102.71 | 102.53 | ACUITE PP-MLD BBB- |

Valuation as on 16th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 102.53 | 102.24 | ACUITE PP-MLD BBB- |

Valuation as on 09th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 102.24 | 101.83 | ACUITE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|

Valuation as on 02nd 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 101.83 | 101.98 | ACUITE PP-MLD BBB- |

Valuation as on 31st 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 | INE0L6807120 | Alpha Alternatives Financial Services Pvt Ltd | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | 102.20 | 0.22 | 101.98 | 101.96 | 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 26th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 101.96 | 101.74 | ACUITE PP-MLD BBB- |

Valuation as on 19th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 101.74 | 101.42 | ACUITE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|

| Valuation as on 12 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 101.42 | 101.06 | ACUITE PP-MLD BBB- |

| Valuation as on 05 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 101.06 | 100.68 | ACUITE PP-MLD BBB- |

| Valuation as on 27 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 100.68 | 100.58 | ACUITE PP-MLD BBB- |

| Valuation as on 20 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 100.58 | 100.23 | ACUITE PP-MLD BBB- |
|---|--------------|---|-------|--|-----------|-----------|--------------|-------------|--------|--------|--------------------|

DISCLAIMER

Market Linked Debenture Valuation provided by the Valuation Agent reflects the Valuation Agent's

| Valuation as on 13 th 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 | INE0L6807120 | Alpha Alternatives Financial Services Private Limited | CAR-D | Linked to Underlying Investment Strategy | 07-Feb-24 | 22-Feb-27 | Rs. 1,00,000 | Rs 1,18,000 | 100.23 | 100.00 | ACUITE PP-MLD BBB- |

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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