

Portfolio Statement as on July 31, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE572E09494	0.00% PNB Housing Finance Ltd (03-Aug-2020)	CARE AA	Punjab National Bank	2,000	19,990.38	2.03	03-Aug-2020	-	-
INE694L07107	7.85% Talwandi Sabo Power Ltd (04-Aug-2020)	CRISIL AA(CE)	Vedanta	1,000	9,995.59	1.01	04-Aug-2020	-	-
INE271C07137	12.25% DLF Ltd Series IV (11-Aug-2020)	ICRA A +	DLF	37	18,523.14	1.88	11-Aug-2020	-	-
INE205A07030	9.45% Vedanta Ltd (17-Aug-2020)	CRISIL AA	Vedanta	7,900	78,912.63	8.00	17-Aug-2020	-	-
INE137K07018	4.00% HPCL-Mittal Energy Ltd (03-Sep-2020) !!!	ICRA AA +	HPCL Mittal	650	11,770.87	1.19	03-Sep-2020	-	-
INE572E09478	7.50% PNB Housing Finance Ltd (15-Sep-2020)	CARE AA	Punjab National Bank	700	6,988.89	0.71	15-Sep-2020	-	-
INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020) !!!	ICRA A	Small Business Fincredit	1,190	11,915.18	1.21	28-Sep-2020	-	-
INE905O07028	8.25% Vizag General Cargo Berth Pvt Ltd (30-Sep-2020)	CRISIL AA(CE)	Vedanta	1,000	9,940.16	1.01	30-Sep-2020	-	-
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A + (CE)	UP Power Corporation	2,030	5,064.50	0.51	20-Oct-2020	-	-
INE721A07MV9	7.6414% Shriram Transport Finance Co Ltd (10-Nov-2020)	CRISIL AA +	Shriram Transport	200	1,973.93	0.20	10-Nov-2020	-	-
INE572E09452	7.63% PNB Housing Finance Ltd (15-Dec-2020)	CARE AA	Punjab National Bank	1,000	9,909.29	1.01	15-Dec-2020	-	-
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	CRISIL A + (CE)	UP Power Corporation	2,244	11,210.87	1.14	20-Jan-2021	-	-
INE403D08025	0.00% Bharti Telecom Ltd (19-Feb-2021) !!!	CRISIL AA +	Bharti	2,400	29,909.98	3.03	19-Feb-2021	-	-
INE003S07213	12.75% Renew Power Ltd (26-Feb-2021)	CARE A +	Renew	2,890	28,790.47	2.92	26-Feb-2021	-	-
INE321N07244	0.00% KKR India Financial Services Pvt Ltd (10-Mar-2021) !!!	CRISIL AA	KKR	7	940.10	0.10	10-Mar-2021	-	-
INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	ICRA A +	Xander	1,600	8,029.20	0.81	15-Mar-2021	-	-
INE572E09569	7.58% PNB Housing Finance Ltd (15-Mar-2021)	CARE AA	Punjab National Bank	550	5,406.45	0.55	15-Mar-2021	-	-
INE081A08165	11.80% Tata Steel Ltd (18-Mar-2021)	CARE AA-	Tata	750	7,652.72	0.78	18-Mar-2021	-	-
INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	ICRA A-	Creation Investments	200	1,485.79	0.15	19-Mar-2021	-	-
INE252T07057	9.70% Xander Finance Pvt Ltd (30-Apr-2021)	ICRA A +	Xander	500	2,503.74	0.25	30-Apr-2021	-	-
INE949L08152	11.75% AU Small Finance Bank Ltd (04-May-2021)	IND AA-	AU Financiers	750	7,727.53	0.78	04-May-2021	-	-
INE157D08050	12.50% Clix Capital Services Pvt Ltd (06-May-2021) *** !!!	CARE A +	CLIX	1,000	10,035.41	1.02	06-May-2021	-	-
INE572E09429	7.80% PNB Housing Finance Ltd (07-May-2021)	CARE AA	Punjab National Bank	1,000	9,809.54	0.99	07-May-2021	-	-
INE721A07N16	8.55% Shriram Transport Finance Co Ltd (21-May-2021)	CRISIL AA +	Shriram Transport	550	5,256.17	0.53	21-May-2021	-	-
INE245A08034	11.40% Tata Power Co Ltd (02-Jun-2021)	CARE AA	Tata	670	6,871.50	0.70	02-Jun-2021	-	-
INE371K08128	0.00% Tata Realty & Infrastructure Ltd (04-Jun-2021) !!!	ICRA AA	Tata	2,000	22,559.22	2.29	04-Jun-2021	-	-
INE155A08365	7.40% Tata Motors Ltd (29-Jun-2021)	CARE AA-	Tata	502	5,048.87	0.51	29-Jun-2021	-	-
INE572E09361	8.47% PNB Housing Finance Ltd (01-Jul-2021)	CARE AA	Punjab National Bank	1,910	18,802.92	1.91	01-Jul-2021	-	-
INE157D08068	12.50% Clix Capital Services Pvt Ltd (06-Jul-2021) *** !!!	CARE A +	CLIX	1,000	10,046.24	1.02	06-Jul-2021	-	-
INE721A07NV9	9.10% Shriram Transport Finance Co Ltd (12-Jul-2021)	CRISIL AA +	Shriram Transport	300,000	2,857.62	0.29	12-Jul-2021	-	-
INE850M08069	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series B (16-Jul-2021) ***	ICRA A +	Northern Arc	800	7,996.98	0.81	16-Jul-2021	-	-
INE850M08051	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series A (16-Jul-2021) ***	ICRA A +	Northern Arc	800	7,996.98	0.81	16-Jul-2021	-	-
INE850M08077	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series C (16-Jul-2021) ***	ICRA A +	Northern Arc	780	7,797.05	0.79	16-Jul-2021	-	-
INE146O08084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	280	2,816.94	0.29	21-Jul-2021	-	-
INE694L07123	9.23% Talwandi Sabo Power Ltd (30-Jul-2021)	CRISIL AA(CE)	Vedanta	750	7,162.93	0.73	30-Jul-2021	-	-
INE941D08065	10.25% Sikka Ports & Terminals Ltd (22-Aug-2021)	CRISIL AAA	Reliance	22	232.36	0.02	22-Aug-2021	-	-
INE157D08035	12.50% Clix Capital Services Pvt Ltd (06-Sep-2021) *** !!!	CARE A +	CLIX	1,000	10,050.86	1.02	06-Sep-2021	-	-
INE155A08316	7.50% Tata Motors Ltd (20-Oct-2021)	CARE AA-	Tata	34	341.99	0.03	20-Oct-2021	-	-
INE896L07660	Indostar Capital Finance Ltd (SBI MCLR + 325 Bps) (02-Nov-2021) *** !!!	CARE AA-	Indostar	3,900	38,999.84	3.96	02-Nov-2021	-	-
INE157D08043	12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) *** !!!	CARE A +	CLIX	900	9,056.11	0.92	12-Nov-2021	-	-
INE657N07597	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) ***	ICRA A +	Edelweiss Capital	7,500	37,312.80	3.78	29-Nov-2021	-	-
INE657N07605	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II ***	CRISIL AA-	Edelweiss Capital	3,650	36,214.50	3.67	29-Nov-2021	-	-
INE587B08037	12.50% Clix Finance India Pvt Ltd (06-Jan-2022) *** !!!	CARE A +	CLIX	1,000	10,072.99	1.02	06-Jan-2022	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A + (CE)	UP Power Corporation	938	9,292.77	0.94	20-Jan-2022	-	-
INE918T07020	0.00% Hero Wind Energy Pvt Ltd (08-Feb-2022) !!!	ICRA A	Hero	890	13,373.50	1.36	08-Feb-2022	-	-
INE922K07013	9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) !!!	ICRA A	India Shelter	2,500	1,245.18	0.13	10-Feb-2022	-	-
INE140A07567	9.60% Piramal Enterprises Ltd (06-May-2022) ***	CARE AA	Ajay Piramal	2,550	25,506.89	2.59	06-May-2022	-	-
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	500	5,204.73	0.53	21-Aug-2022	-	-
INE003S07155	11.96% Renew Power Ltd (28-Sep-2022) !!!	CARE A +	Renew	850	8,546.35	0.87	28-Sep-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A + (CE)	UP Power Corporation	61	598.59	0.06	20-Jan-2023	-	-
INE896L07561	Indostar Capital Finance Ltd (1Y SBI MCLR + 200 Bps) (02-May-2023) ***	CARE AA-	Indostar	4,400	43,446.57	4.41	02-May-2023	-	-
INE157D08019	11.25% Clix Capital Services Pvt Ltd (25-May-2023) *** !!!	CARE A +	CLIX	2,000	19,924.12	2.02	25-May-2023	-	-
INE157D08027	11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) *** !!!	CARE A +	CLIX	2,350	23,410.23	2.37	27-Jun-2023	-	-
INE658R07257	Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) (24-Aug-2023)	CRISIL AA-	Motilal Oswal	1,500	15,015.96	1.52	24-Aug-2023	Interest rate reset ^{\$\$\$}	24-Aug-2020
INE658R08149	Motilal Oswal Home Finance Ltd (SBI MCLR + 215 Bps) (28-Sep-2023)	CRISIL AA-	Motilal Oswal	2,000	20,064.44	2.03	28-Sep-2023	Interest rate reset ^{\$\$\$}	28-Sep-2020
INE651J07739	JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) ***	ICRA AA	JM Financial	5,400	54,130.73	5.49	23-Jul-2024	-	-
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A +	Edelweiss Capital	70	576.88	0.06	30-Jun-2027	Interest rate reset ^{\$\$\$}	30-Jun-2022
INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!	ICRA A	Tata	20,127	19,251.27	1.95	31-Mar-2029	Interest rate reset ^{\$\$\$}	30-Sep-2020
Sub Total					815,569.43	82.72			
Call, Cash & Other Assets					170,424.93	17.28			
Net Assets					985,994.36	100.00			

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

Call, Cash & Other Assets is net of interest receivable on securities, investment in overnight call money market, expenses payable etc.

\$\$\$ These instruments have interest rate reset with no floor and no cap on the interest rate. For maturity profile/ cash flow projections, interest rate reset date is considered as the maturity date.

!!! These instruments are Unlisted. Total exposure as on July 31, 2020 is 25.47%

*** These instruments have interest rate reset with a floor and a cap on the interest rate. Independent valuation agencies typically value these instruments at the nearest interest rate reset date and accordingly the Macaulay Duration of the fund is computed. Further, there is a possibility of redemption of bond (as per the terms of the issuance) in case of non-acceptance of interest rate and hence the independent valuation agencies consider the interest rate reset date as the maturity date. Accordingly, the Macaulay Duration of these securities measures the interest rate risk upto the interest rate reset date which is reflected in Macaulay Duration of the fund. In the Maturity profile / cash flow projections, we have assumed that the instruments with a floor and a cap on interest rate will continue till maturity given the current market conditions.

Details of securities matured/ sold/ prepaid during the period July 16, 2020 to July 31, 2020

ISIN Number	Name of the Instrument	Group	Maturity / Sale value/ Part payment amount (Rs. in Lakhs)	Maturity date	Notes
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	UP Power Corporation	5,610.00	20-Jan-2021	Received part payment on July 20, 2020 as per the issuance terms
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	UP Power Corporation	5,075.00	20-Oct-2020	Received part payment on July 20, 2020 as per the issuance terms
INE155A08357	7.28% Tata Motors Ltd (29-Jul-2020)	Tata	6,500.00	29-Jul-2020	Received full value on maturity date

Amounts received during the period April 24, 2020 to July 15, 2020 on maturities/ sale/ prepayment - INR 2,00,509.95 Lacs.

Please refer Annexure 3 for security level details on the amounts received

The aforementioned proceeds were utilised for payment of borrowings/ interest/ expenses and provisions, if any. The balance cash, if any, is invested in overnight call money market and forms a part of Call, Cash & Other Assets.

Group wise exposure as on July 31, 2020

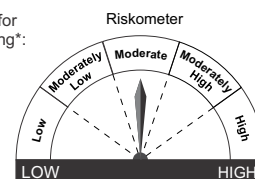
Group	Market Value (Rs. in Lakhs)	% to Net Assets
Vedanta	106,011.30	10.75%
CLIX	92,595.96	9.39%
Indostar	82,446.41	8.36%
Tata	66,930.30	6.79%
Punjab National Bank	70,907.47	7.19%
Edelweiss Capital	74,104.18	7.52%
Hero	13,373.50	1.36%
Ajay Piramal	25,506.89	2.59%
JM Financial	54,130.73	5.49%
Renew	37,336.82	3.79%
UP Power Corporation	26,166.72	2.65%
Motilal Oswal	35,080.40	3.56%
Bharti	29,909.98	3.03%
Northern Arc	23,791.00	2.41%
DLF	18,523.14	1.88%
Small Business Fincredit	11,915.18	1.21%
HPCL Mittal	11,770.87	1.19%
Xander	10,532.94	1.07%
Shriram Transport	10,087.73	1.02%
AU Financiers	7,727.53	0.78%
Hinduja	2,816.94	0.29%
Creation Investments	1,485.79	0.15%
India Shelter	1,245.18	0.13%
KKR	940.10	0.10%
Reliance	232.36	0.02%
Call, Cash & Other Assets	170,424.93	17.28%
Grand Total	985,994.36	100.00%

Post the creation of the segregated portfolio i.e. 8.25% Vodafone Idea Ltd 10JUL20 - Segregated Portfolio 1 on January 24, 2020, the annual coupon due and the full principal due along with the interest was received by the segregated portfolio on June 12, 2020 and July 10, 2020 respectively. With these receipts, the segregated portfolio completed full recovery on July 10, 2020

Product Label

This product is suitable for investors who are seeking*:

- Regular income for short term
- A fund that invests in short term debt and money market instruments



Investors understand that their principal will be at Moderate risk

*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.



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All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and the associated volatility in prices which could impact NAV of the scheme. Credit rating issued by SEBI registered entities is an opinion of the rating agency and should not be considered as an assurance of repayment by issuer. There is no assurance or guarantee of principal or returns in any of the mutual fund scheme.

Portfolio Statement as on July 31, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE205A07030	9.45% Vedanta Ltd (17-Aug-2020)	CRISIL AA	Vedanta	450	4,495.02	1.86	17-Aug-2020	-	-
INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020) !!!	ICRA A	Small Business Fincredit	1,750	17,522.33	7.26	28-Sep-2020	-	-
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A+(CE)	UP Power Corporation	174	434.10	0.18	20-Oct-2020	-	-
INE333T07048	11.49% Reliance Big Pvt Ltd Series I (14-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	327	105.62	0.04	14-Jan-2021	Put and Call	14-Sep-2020
INE428K07011	11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd (15-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	1,088	355.01	0.15	15-Jan-2021	-	-
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	CRISIL A+(CE)	UP Power Corporation	1,102	5,505.51	2.28	20-Jan-2021	-	-
INE003S07213	12.75% Renew Power Ltd (26-Feb-2021)	CARE A+	Renew	2,170	21,617.76	8.96	26-Feb-2021	-	-
INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	ICRA A+	Xander	400	2,007.30	0.83	15-Mar-2021	-	-
INE945W07035	10.25% Incrad Financial Services Pvt Ltd (26-Apr-2021)	CARE A	Incred	300	3,004.32	1.24	26-Apr-2021	-	-
INE721A07NQ9	0.00% Shriram Transport Finance Co Ltd (31-May-2021)	CRISIL AA+	Shriram Transport	250	2,897.39	1.20	31-May-2021	-	-
INE146O08084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	250	2,515.12	1.04	21-Jul-2021	-	-
INE694L07123	9.23% Talwandi Sabo Power Ltd (30-Jul-2021)	CRISIL AA(CE)	Vedanta	1,000	9,550.57	3.96	30-Jul-2021	-	-
INE265J07365	12.40% JM Financial Asset Reconstruction Co Ltd (02-Aug-2021)	ICRA AA-	JM Financial	240	2,399.86	0.99	02-Aug-2021	-	-
INE540P07202	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)	CRISIL A+(CE)	UP Power Corporation	300	2,972.54	1.23	20-Oct-2021	-	-
INE896L07660	Indostar Capital Finance Ltd (SBI MCLR + 325 Bps) (02-Nov-2021) *** !!!	CARE AA-	Indostar	350	3,499.99	1.45	02-Nov-2021	-	-
INE657N07597	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) ***	ICRA A+	Edelweiss Capital	2,000	9,950.08	4.12	29-Nov-2021	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	176	1,743.63	0.72	20-Jan-2022	-	-
INE918T07020	0.00% Hero Wind Energy Pvt Ltd (08-Feb-2022) !!!	ICRA A	Hero	310	4,658.19	1.93	08-Feb-2022	-	-
INE615S07065	12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	1,450	14,681.44	6.08	28-Mar-2022	Interest rate reset ^{\$\$\$}	26-Mar-2021
INE265J07324	11.50% JM Financial Asset Reconstruction Co Ltd (29-Mar-2022)	ICRA AA-	JM Financial	1,500	14,626.59	6.06	29-Mar-2022	-	-
INE516Y07089	9.50% Piramal Capital & Housing Finance Ltd (21-Apr-2022)	CARE AA	Ajay Piramal	150	1,162.73	0.48	21-Apr-2022	-	-
INE265J07316	11.50% JM Financial Asset Reconstruction Co Ltd (29-May-2022)	ICRA AA-	JM Financial	1,300	12,649.78	5.24	29-May-2022	-	-
INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE AA(CE)	Shapoorji Pallonji	600	5,300.45	2.20	03-Jun-2022	-	-
INE128S07408	12.64% Five Star Business Finance Ltd (28-Jun-2022)	ICRA A	Five Star Business Finance	250	2,509.25	1.04	28-Jun-2022	Put and Call	18-Jun-2021
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	780	8,119.37	3.36	21-Aug-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	1,498	15,126.67	6.27	01-Nov-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	55	539.71	0.22	20-Jan-2023	-	-
INE128S07333	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance	150	1,478.82	0.61	28-Mar-2023	Put and Call	28-Mar-2021
INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	180	1,557.98	0.65	31-Mar-2023	-	-
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	120	1,065.99	0.44	31-Mar-2023	-	-
INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	40	338.30	0.14	31-Mar-2023	-	-
INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	CARE A-(CE)	Sadbhav	232	2,923.06	1.21	23-Apr-2023	Put and Call	23-Apr-2021
INE157D08027	11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) *** !!!	CARE A+	CLIX	650	6,475.17	2.68	27-Jun-2023	-	-
INE124N07309	12.00% Ess Kay Fincorp Ltd (01-Aug-2023)	CRISIL A	Esskay	2,000	20,895.42	8.66	01-Aug-2023	Put	31-Jan-2021
INE658R07257	Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) (24-Aug-2023)	CRISIL AA-	Motilal Oswal	915	9,159.74	3.79	24-Aug-2023	Interest rate reset ^{\$\$\$}	24-Aug-2020
INE540P07319	10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)	CRISIL A+(CE)	UP Power Corporation	62	602.91	0.25	19-Jan-2024	-	-
INE721A08DF1	9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)	CRISIL AA+	Shriram Transport	250	2,047.11	0.85	21-Jun-2024	-	-
INE651J07739	JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) ***	ICRA AA	JM Financial	500	5,012.11	2.08	23-Jul-2024	-	-
INE721A08DE4	10.25% Shriram Transport Finance Co Ltd (27-Dec-2024)	CRISIL AA+	Shriram Transport	500	4,246.21	1.76	27-Dec-2024	-	-
INE540P07327	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)	CRISIL A+(CE)	UP Power Corporation	62	598.50	0.25	20-Jan-2025	-	-
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	200	1,648.22	0.68	30-Jun-2027	Interest rate reset ^{\$\$\$}	30-Jun-2022
INE721A08DA2	9.00% Shriram Transport Finance Co Ltd (28-Mar-2028)	CRISIL AA+	Shriram Transport	115	773.18	0.32	28-Mar-2028	Interest rate reset ^{\$\$\$}	-
INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!	ICRA A	Tata	5,150	4,925.92	2.04	31-Mar-2029	Interest rate reset ^{\$\$\$}	30-Sep-2020
Total					233,698.97	96.82			
Net receivable (Essel Infraprojects Ltd. matured on May 22, 2020) ~~~					4,387.74	1.82			
Total					238,086.72	98.64			
Call, Cash & Other Assets					3,281.40	1.36			
Net Assets					241,368.11	100.00			

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

Call, Cash & Other Assets is net of interest receivable on securities, investment in overnight call money market, borrowing payable, expenses payable etc.

~~~ The amount of INR 4,387.74 lacs represents the fair valuation at which securities were valued. This amount only reflects the realizable value basis the current share cover and does not indicate any reduction or write-off of the amount repayable by EIL. For more details kindly refer to the [note](#) on our website.

^ ^ Securities are fair valued

\$\$\$ These instruments have interest rate reset with no floor and no cap on the interest rate. For maturity profile/ cash flow projections, interest rate reset date is considered as the maturity date.

!!! These instruments are Unlisted. Total exposure as on July 31, 2020 is 25.24%

\*\*\* These instruments have interest rate reset with a floor and a cap on the interest rate. Independent valuation agencies typically value these instruments at the nearest interest rate reset date and accordingly the Macaulay Duration of the fund is computed. Further, there is a possibility of redemption of bond (as per the terms of the issuance) in case of non-acceptance of interest rate and hence the independent valuation agencies consider the interest rate reset date as the maturity date. Accordingly, the Macaulay Duration of these securities measures the interest rate risk upto the interest rate reset date which is reflected in Macaulay Duration of the fund. In the Maturity profile/ cash flow projections, we have assumed that the instruments with a floor and a cap on interest rate will continue till maturity given the current market conditions.

### Details of securities matured/ sold/ prepaid during the period July 16, 2020 to July 31, 2020

| ISIN Number  | Name of the Instrument                                         | Group                | Maturity / Sale value/ Part payment amount (Rs. in Lakhs) | Maturity date | Notes                                                                                                                             |
|--------------|----------------------------------------------------------------|----------------------|-----------------------------------------------------------|---------------|-----------------------------------------------------------------------------------------------------------------------------------|
| INE721A07MS7 | 7.80% Shriram Transport Finance Co Ltd (17-Jul-2020)           | Shriram Transport    | 2500.00                                                   | 17-Jul-20     | Received full value on maturity date                                                                                              |
| INE540P07285 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)       | UP Power Corporation | 2760.00                                                   | 20-Jan-21     | Received part payment on July 20, 2020 as per the issuance terms                                                                  |
| INE540P07194 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)        | UP Power Corporation | 435.00                                                    | 20-Oct-20     | Received part payment on July 20, 2020 as per the issuance terms                                                                  |
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF                  | 1500.00                                                   | 29-Jul-20     | Received pre-payment of INR 1,500 Lacs on July 22, 2020 out of the total maturity amount of INR 6,000 Lakhs due on July 29, 2020. |
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF                  | 4500.00                                                   | 29-Jul-20     | Received full value on maturity date                                                                                              |

### Amounts received during the period April 24, 2020 to July 15, 2020 on maturities/ sale/ prepayment. - INR 8,660.85 Lacs Please refer Annexure 3 for security level details on the amounts received

The aforementioned proceeds were utilised for payment of borrowings/ interest/ expenses and provisions, if any.

### Group wise exposure as on July 31, 2020

| Group                      | Market Value (Rs. in Lakhs) | % to Net Assets |
|----------------------------|-----------------------------|-----------------|
| Renew                      | 39,706.70                   | 16.45%          |
| JM Financial               | 34,688.34                   | 14.37%          |
| Vedanta                    | 28,727.03                   | 11.90%          |
| Esskay                     | 20,895.42                   | 8.66%           |
| Small Business Fincredit   | 17,522.33                   | 7.26%           |
| UP Power Corporation       | 12,396.92                   | 5.14%           |
| Tata                       | 13,045.29                   | 5.40%           |
| Shriram Transport          | 9,963.88                    | 4.13%           |
| Edelweiss Capital          | 11,598.30                   | 4.81%           |
| Motilal Oswal              | 9,159.74                    | 3.79%           |
| CLIX                       | 6,475.17                    | 2.68%           |
| Shapoorji Pallonji         | 5,300.45                    | 2.20%           |
| Incred                     | 3,004.32                    | 1.24%           |
| Ajay Piramal               | 1,162.73                    | 0.48%           |
| Hero                       | 4,658.19                    | 1.93%           |
| Five Star Business Finance | 3,988.07                    | 1.65%           |
| Indostar                   | 3,499.99                    | 1.45%           |
| Sadbhav                    | 2,923.06                    | 1.21%           |
| Hinduja                    | 2,515.12                    | 1.04%           |
| Xander                     | 2,007.30                    | 0.83%           |
| Reliance - ADAG            | 460.64                      | 0.19%           |
| Call, Cash & Other Assets  | 7,669.14                    | 3.18%           |
| <b>Grand Total</b>         | <b>241,368.11</b>           | <b>100.00%</b>  |

### Franklin India Low Duration Fund-Segregated Portfolio 2 - 10.90% Vodafone Idea Ltd (02-Sep-2023) P/C 03 Sep 2021

Portfolio Statement as on July 31, 2020

| ISIN Number                          | Name of the Instrument (Refer Annexure 1 for changes in coupon rate) | Rating (Refer Annexure 2 for changes in ratings) | Group     | Quantity | Market Value (Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option / Put and Call Option | Put Option Date/ Put and Call Option date |
|--------------------------------------|----------------------------------------------------------------------|--------------------------------------------------|-----------|----------|-----------------------------|-----------------|---------------|----------------------------------|-------------------------------------------|
| INE669E08318                         | 10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^                           | CARE BB-                                         | A V Birla | 1,510    | 0.00                        | 100.00          | 02-Sep-2023   | Put and Call                     | 03-Sep-2021                               |
| <b>Sub Total</b>                     |                                                                      |                                                  |           |          | <b>0.00</b>                 | <b>100.00</b>   |               |                                  |                                           |
| <b>Total</b>                         |                                                                      |                                                  |           |          | <b>0.00</b>                 | <b>100.00</b>   |               |                                  |                                           |
| <b>Call, Cash &amp; Other Assets</b> |                                                                      |                                                  |           |          | <b>0.00</b>                 | <b>-</b>        |               |                                  |                                           |
| <b>Net Assets</b>                    |                                                                      |                                                  |           |          | <b>0.00</b>                 | <b>100.00</b>   |               |                                  |                                           |

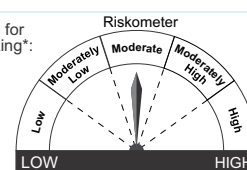
^ ^ Securities are fair valued

Post the creation of the segregated portfolio i.e. 8.25% Vodafone Idea Ltd 10JUL20 - Segregated Portfolio 1 on January 24, 2020, the annual coupon due and the full principal due along with the interest was received by the segregated portfolio on June 12, 2020 and July 10, 2020 respectively. With these receipts, the segregated portfolio completed full recovery on July 10, 2020

### Product Label

This product is suitable for investors who are seeking\*:

- Regular income for short term
- A fund that focuses on low duration securities.



Investors understand that their principal will be at Moderate risk

\* Investors should consult their financial advisers if in doubt about whether the product is suitable for them.

All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and the associated volatility in prices which could impact NAV of the scheme. Credit rating issued by SEBI registered entities is an opinion of the rating agency and should not be considered as an assurance of repayment by issuer. There is no assurance or guarantee of principal or returns in any of the mutual fund scheme.



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## Franklin India Short Term Income Plan (Number of Segregated Portfolios - 3) - (under winding up)

Portfolio Statement as on July 31, 2020

## MAIN PORTFOLIO

| ISIN Number  | Name of the Instrument<br>(Refer Annexure 1 for changes in coupon rate)                        | Rating<br>(Refer Annexure 2 for changes in ratings) | Group                      | Quantity | Market Value<br>(Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option / Put and Call Option / Interest rate reset with no cap | Put Option Date/ Put and Call Option date/ Interest rate reset date |
|--------------|------------------------------------------------------------------------------------------------|-----------------------------------------------------|----------------------------|----------|--------------------------------|-----------------|---------------|--------------------------------------------------------------------|---------------------------------------------------------------------|
| INE271C07137 | 12.25% DLF Ltd Series IV (11-Aug-2020)                                                         | ICRA A+                                             | DLF                        | 11       | 5,506.88                       | 1.03            | 11-Aug-2020   | -                                                                  | -                                                                   |
| INE271C07178 | 12.25% DLF Ltd Tranche II Series IV (11-Aug-2020)                                              | ICRA A+                                             | DLF                        | 11       | 5,506.88                       | 1.03            | 11-Aug-2020   | -                                                                  | -                                                                   |
| INE657N07407 | 8.45% Edelweiss Rural & Corporate Services Ltd (11-Aug-2020)                                   | ICRA A+                                             | Edelweiss Capital          | 250      | 2,493.74                       | 0.47            | 11-Aug-2020   | -                                                                  | -                                                                   |
| INE946S07098 | 13.40% Nufuture Digital (India) Ltd (02-Sep-2020) !!!                                          | BWR BB+(CE)                                         | Future                     | 200      | 0.00                           | 0.00*           | 02-Sep-2020   | -                                                                  | -                                                                   |
| INE134E08IW3 | 7.50% Power Finance Corporation Ltd (17-Sep-2020)                                              | CRISIL AAA                                          | PFC                        | 30       | 301.51                         | 0.06            | 17-Sep-2020   | -                                                                  | -                                                                   |
| INE423Y07013 | 9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020) !!!                                 | ICRA A                                              | Small Business Fincredit   | 10       | 100.13                         | 0.02            | 28-Sep-2020   | -                                                                  | -                                                                   |
| INE155A08225 | 9.73% Tata Motors Ltd (01-Oct-2020)                                                            | CARE AA-                                            | Tata                       | 100      | 1,004.86                       | 0.19            | 01-Oct-2020   | -                                                                  | -                                                                   |
| INE540P07194 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)                                        | CRISIL A+(CE)                                       | UP Power Corporation       | 76       | 189.61                         | 0.04            | 20-Oct-2020   | -                                                                  | -                                                                   |
| INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) !!!                                         | BWR BB+(CE)                                         | Future                     | 394      | 1,798.09                       | 0.34            | 07-Nov-2020   | -                                                                  | -                                                                   |
| INE971Z07075 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) !!!                                         | BWR BB+(CE)                                         | Future                     | 250      | 1,875.00                       | 0.35            | 30-Dec-2020   | -                                                                  | -                                                                   |
| INE946S07114 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2020) !!!                                          | BWR BB+(CE)                                         | Future                     | 250      | 0.00                           | 0.00*           | 31-Dec-2020   | -                                                                  | -                                                                   |
| INE333T07055 | 11.49% Reliance Big Pvt Ltd Series II (14-Jan-2021) ^ ^ !!!                                    | BWR D                                               | Reliance - ADAG            | 786      | 253.88                         | 0.05            | 14-Jan-2021   | Put and Call                                                       | 14-Sep-2020                                                         |
| INE333T07048 | 11.49% Reliance Big Pvt Ltd Series I (14-Jan-2021) ^ ^ !!!                                     | BWR D                                               | Reliance - ADAG            | 28       | 9.04                           | 0.00*           | 14-Jan-2021   | Put and Call                                                       | 14-Sep-2020                                                         |
| INE428K07011 | 11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd (15-Jan-2021) ^ ^ !!!            | BWR D                                               | Reliance - ADAG            | 1,678    | 547.53                         | 0.10            | 15-Jan-2021   | -                                                                  | -                                                                   |
| INE540P07285 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)                                       | CRISIL A+(CE)                                       | UP Power Corporation       | 650      | 3,247.35                       | 0.61            | 20-Jan-2021   | -                                                                  | -                                                                   |
| INE080T07094 | 14.65% Future Ideas Co Ltd (31-Oct-2020) !!!                                                   | BWR BB+(CE)                                         | Future                     | 100      | 0.00                           | 0.00*           | 31-Jan-2021   | -                                                                  | -                                                                   |
| INE321N07244 | 0.00% KKR India Financial Services Pvt Ltd (10-Mar-2021) !!!                                   | CRISIL AA                                           | KKR                        | 15       | 2,014.51                       | 0.38            | 10-Mar-2021   | -                                                                  | -                                                                   |
| INE535H07AU7 | 9.30% Fullerton India Credit Co Ltd (15-Mar-2021)                                              | CRISIL AAA                                          | Temasek Holdings           | 28       | 286.81                         | 0.05            | 15-Mar-2021   | -                                                                  | -                                                                   |
| INE01HV07015 | 12.00% Vivrit Capital Pvt Ltd (19-Mar-2021)                                                    | ICRA A-                                             | Creation Investments       | 1,390    | 10,326.22                      | 1.93            | 19-Mar-2021   | -                                                                  | -                                                                   |
| INE146O08027 | 12.00% Hinduja Leyland Finance Ltd (28-Mar-2021)                                               | IND AA-                                             | Hinduja                    | 100      | 1,012.40                       | 0.19            | 28-Mar-2021   | -                                                                  | -                                                                   |
| INE205A07139 | 8.50% Vedanta Ltd (05-Apr-2021)                                                                | CRISIL AA                                           | Vedanta                    | 1,000    | 9,706.58                       | 1.81            | 05-Apr-2021   | -                                                                  | -                                                                   |
| INE774D07RY7 | 0.00% Mahindra & Mahindra Financial Services Ltd (07-Apr-2021)                                 | IND AAA                                             | Mahindra & Mahindra        | 18       | 221.26                         | 0.04            | 07-Apr-2021   | -                                                                  | -                                                                   |
| INE252T07057 | 9.70% Xander Finance Pvt Ltd (30-Apr-2021)                                                     | ICRA A+                                             | Xander                     | 500      | 2,503.74                       | 0.47            | 30-Apr-2021   | -                                                                  | -                                                                   |
| INE572E09429 | 7.80% PNB Housing Finance Ltd (07-May-2021)                                                    | CARE AA                                             | Punjab National Bank       | 500      | 4,904.77                       | 0.92            | 07-May-2021   | -                                                                  | -                                                                   |
| INE146O08068 | 11.50% Hinduja Leyland Finance Ltd (31-May-2021)                                               | ICRA AA-                                            | Hinduja                    | 370      | 3,740.76                       | 0.70            | 31-May-2021   | -                                                                  | -                                                                   |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) ***                                                 | BWR A                                               | Esskay                     | 330      | 3,283.28                       | 0.61            | 11-Jun-2021   | Put                                                                | 29-May-2020                                                         |
| INE155A08365 | 7.40% Tata Motors Ltd (29-Jun-2021)                                                            | CARE AA-                                            | Tata                       | 3        | 30.17                          | 0.00*           | 29-Jun-2021   | -                                                                  | -                                                                   |
| INE971Z07034 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) !!!                                         | BWR BB+(CE)                                         | Future                     | 600      | 4,500.00                       | 0.84            | 30-Jun-2021   | -                                                                  | -                                                                   |
| INE572E09361 | 8.47% PNB Housing Finance Ltd (01-Jul-2021)                                                    | CARE AA                                             | Punjab National Bank       | 250      | 2,461.12                       | 0.46            | 01-Jul-2021   | -                                                                  | -                                                                   |
| INE205A07154 | 9.18% Vedanta Ltd (02-Jul-2021)                                                                | CRISIL AA                                           | Vedanta                    | 200      | 1,932.83                       | 0.36            | 02-Jul-2021   | -                                                                  | -                                                                   |
| INE110L07070 | 8.32% Reliance Industries Ltd (08-Jul-2021)                                                    | CRISIL AAA                                          | Reliance                   | 12       | 124.33                         | 0.02            | 08-Jul-2021   | -                                                                  | -                                                                   |
| INE721A07NV9 | 9.10% Shriram Transport Finance Co Ltd (12-Jul-2021)                                           | CRISIL AA+                                          | Shriram Transport          | 4,000    | 38.10                          | 0.00*           | 12-Jul-2021   | -                                                                  | -                                                                   |
| INE261F08AL1 | 8.39% National Bank For Agriculture & Rural Development (19-Jul-2021)                          | CRISIL AAA                                          | NABARD                     | 12       | 124.74                         | 0.02            | 19-Jul-2021   | -                                                                  | -                                                                   |
| INE146O08084 | 11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)                                               | ICRA AA-                                            | Hinduja                    | 50       | 503.02                         | 0.09            | 21-Jul-2021   | -                                                                  | -                                                                   |
| INE265J07365 | 12.40% JM Financial Asset Reconstruction Co Ltd (02-Aug-2021)                                  | ICRA AA-                                            | JM Financial               | 760      | 7,599.57                       | 1.42            | 02-Aug-2021   | -                                                                  | -                                                                   |
| INE895D08634 | 8.01% Tata Sons Pvt Ltd (02-Sep-2021) !!!                                                      | CRISIL AAA                                          | Tata                       | 13       | 131.87                         | 0.02            | 02-Sep-2021   | -                                                                  | -                                                                   |
| INE540P07202 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)                                        | CRISIL A+(CE)                                       | UP Power Corporation       | 350      | 3,467.97                       | 0.65            | 20-Oct-2021   | -                                                                  | -                                                                   |
| INE157D08043 | 12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) *** !!!                                     | CARE A+                                             | CLIX                       | 100      | 1,006.23                       | 0.19            | 12-Nov-2021   | -                                                                  | -                                                                   |
| INE657N07605 | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II *** | CRISIL AA-                                          | Edelweiss Capital          | 2,020    | 20,042.00                      | 3.75            | 29-Nov-2021   | -                                                                  | -                                                                   |
| INE028A08083 | 8.50% Bank of Baroda (02-Dec-2021)                                                             | CARE AA                                             | Bank Of Baroda             | 55       | 555.83                         | 0.10            | 02-Dec-2021   | -                                                                  | -                                                                   |
| INE205A07162 | 8.90% Vedanta Ltd (09-Dec-2021)                                                                | CRISIL AA                                           | Vedanta                    | 100      | 941.61                         | 0.18            | 09-Dec-2021   | -                                                                  | -                                                                   |
| INE946S07122 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2021) !!!                                          | BWR BB+(CE)                                         | Future                     | 500      | 0.00                           | 0.00*           | 31-Dec-2021   | -                                                                  | -                                                                   |
| INE971Z07083 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) !!!                                         | BWR BB+(CE)                                         | Future                     | 375      | 2,812.50                       | 0.53            | 30-Dec-2021   | -                                                                  | -                                                                   |
| INE540P07293 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)                                       | CRISIL A+(CE)                                       | UP Power Corporation       | 1,349    | 13,364.54                      | 2.50            | 20-Jan-2022   | -                                                                  | -                                                                   |
| INE080T07102 | 14.65% Future Ideas Co Ltd (31-Jan-2022) !!!                                                   | BWR BB+(CE)                                         | Future                     | 200      | 0.00                           | 0.00*           | 31-Jan-2022   | -                                                                  | -                                                                   |
| INE265J07357 | 12.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)                                  | ICRA AA-                                            | JM Financial               | 1,180    | 11,746.78                      | 2.20            | 02-Feb-2022   | -                                                                  | -                                                                   |
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)                                          | IND A                                               | Vedanta                    | 2,100    | 21,262.77                      | 3.98            | 28-Mar-2022   | Interest rate reset                                                | 26-Mar-2021                                                         |
| INE572E09403 | 7.91% PNB Housing Finance Ltd (29-Mar-2022)                                                    | CARE AA                                             | Punjab National Bank       | 1,250    | 12,006.86                      | 2.24            | 29-Mar-2022   | -                                                                  | -                                                                   |
| INE128S07358 | 12.64% Five-Star Business Finance Ltd (29-Mar-2022)                                            | ICRA A                                              | Five Star Business Finance | 500      | 5,024.66                       | 0.94            | 29-Mar-2022   | Put and Call                                                       | 29-Apr-2021                                                         |
| INE146O08092 | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)                                               | CARE AA-                                            | Hinduja                    | 150      | 1,500.98                       | 0.28            | 08-Apr-2022   | -                                                                  | -                                                                   |
| INE516Y07105 | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)                                      | CARE AA                                             | Ajay Piramal               | 4,813    | 37,318.38                      | 6.98            | 15-Apr-2022   | -                                                                  | -                                                                   |
| INE128S07374 | 12.64% Five-Star Business Finance Ltd (16-Apr-2022)                                            | ICRA A                                              | Five Star Business Finance | 1,150    | 11,556.72                      | 2.16            | 16-Apr-2022   | Put and Call                                                       | 29-Apr-2021                                                         |
| INE140A07567 | 9.60% Piramal Enterprises Ltd (06-May-2022) ***                                                | CARE AA                                             | Ajay Piramal               | 450      | 4,501.22                       | 0.84            | 06-May-2022   | -                                                                  | -                                                                   |
| INE608A08025 | 10.90% Punjab & Sind Bank (07-May-2022)                                                        | CARE A+                                             | Punjab & Sindh Bank        | 272      | 2,694.18                       | 0.50            | 07-May-2022   | -                                                                  | -                                                                   |
| INE128S07390 | 12.64% Five-Star Business Finance Ltd (28-May-2022)                                            | ICRA A                                              | Five Star Business Finance | 750      | 7,526.11                       | 1.41            | 28-May-2022   | Put and Call                                                       | 24-May-2021                                                         |
| INE265J07316 | 11.50% JM Financial Asset Reconstruction Co Ltd (29-May-2022)                                  | ICRA AA-                                            | JM Financial               | 200      | 1,946.12                       | 0.36            | 29-May-2022   | -                                                                  | -                                                                   |
| INE660N07047 | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!                                             | CARE AA(CE)                                         | Shapoorji Pallonji         | 2,450    | 21,643.50                      | 4.05            | 03-Jun-2022   | -                                                                  | -                                                                   |
| INE660N07062 | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!                                             | CARE AA(CE)                                         | Shapoorji Pallonji         | 650      | 5,729.63                       | 1.07            | 03-Jun-2022   | -                                                                  | -                                                                   |
| INE128S07408 | 12.64% Five-Star Business Finance Ltd (28-Jun-2022)                                            | ICRA A                                              | Five Star Business Finance | 150      | 1,505.55                       | 0.28            | 28-Jun-2022   | Put and Call                                                       | 18-Jun-2021                                                         |
| INE971Z07042 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) !!!                                         | BWR BB+(CE)                                         | Future                     | 800      | 6,000.00                       | 1.12            | 30-Jun-2022   | -                                                                  | -                                                                   |
| INE003S07155 | 11.96% Renew Power Ltd (28-Sep-2022) !!!                                                       | CARE A+                                             | Renew                      | 1,150    | 11,562.71                      | 2.16            | 28-Sep-2022   | -                                                                  | -                                                                   |
| INE139S07017 | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!                                             | CARE A+(CE)                                         | Renew                      | 102      | 1,029.99                       | 0.19            | 01-Nov-2022   | -                                                                  | -                                                                   |
| INE971Z07091 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) !!!                                         | BWR BB+(CE)                                         | Future                     | 350      | 2,625.00                       | 0.49            | 30-Dec-2022   | -                                                                  | -                                                                   |
| INE540P07301 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)                                       | CRISIL A+(CE)                                       | UP Power Corporation       | 879      | 8,625.52                       | 1.61            | 20-Jan-2023   | -                                                                  | -                                                                   |
| INE080T07110 | 14.65% Future Ideas Co Ltd (31-Jan-2023) !!!                                                   | BWR BB+(CE)                                         | Future                     | 300      | 0.00                           | 0.00*           | 31-Jan-2023   | -                                                                  | -                                                                   |
| INE128S07333 | 10.21% Five-Star Business Finance Ltd (28-Mar-2023)                                            | CARE A                                              | Five Star Business Finance | 240      | 2,366.10                       | 0.44            | 28-Mar-2023   | Put and Call                                                       | 28-Mar-2021                                                         |
| INE128S07317 | 10.21% Five-Star Business Finance Ltd (28-Mar-2023)                                            | CARE A                                              | Five Star Business Finance | 50       | 493.95                         | 0.09            | 28-Mar-2023   | Put and Call                                                       | 28-Jan-2021                                                         |
| INE209W07010 | 9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!                                            | CARE A+(CE)                                         | Renew                      | 1,660    | 14,039.42                      | 2.62            | 31-Mar-2023   | -                                                                  | -                                                                   |
| INE964Q07012 | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!!                              | CARE A+(CE)                                         | Renew                      | 1,280    | 11,078.96                      | 2.07            | 31-Mar-2023   | -                                                                  | -                                                                   |
| INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!                                          | CARE A+(CE)                                         | Renew                      | 385      | 3,491.25                       | 0.65            | 31-Mar-2023   | -                                                                  | -                                                                   |
| INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!                                            | CARE A+(CE)                                         | Renew                      | 150      | 1,332.49                       | 0.25            | 31-Mar-2023   | -                                                                  | -                                                                   |
| INE124N07309 | 12.00% Ess Kay Fincorp Ltd (01-Aug-2023)                                                       | CRISIL A                                            | Esskay                     | 1,000    | 10,447.71                      | 1.95            | 01-Aug-2023   | Put                                                                | 31-Jan-2021                                                         |
| INE971Z07109 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) !!!                                         | BWR BB+(CE)                                         | Future                     | 1,000    | 7,500.00                       | 1.40            | 30-Dec-2023   | -                                                                  | -                                                                   |
| INE01EA07016 | 11.90% Rishanth Wholesale Trading Pvt Ltd (20-Oct-2023) !!!                                    | IND A                                               | Kedara Capital             | 350      | 35,427.70                      | 6.62            | 20-Oct-2023   | -                                                                  | -                                                                   |
| INE00MX08011 | 11.70% Svatantira Microfin Pvt Ltd (30-Nov-2023) !!!                                           | ICRA A-                                             | A V Birla                  | 300      | 2,955.20                       | 0.55            | 30-Nov-2023   | -                                                                  | -                                                                   |
| INE540P07319 | 10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)                                       | CRISIL A+(CE)                                       | UP Power Corporation       | 822      | 7,993.44                       | 1.49            | 19-Jan-2024   | -                                                                  | -                                                                   |
| INE721A08DC8 | 10.25% Shriram Transport Finance Co Ltd (26-Apr-2024)                                          | CRISIL AA+                                          | Shriram Transport          | 7,200    | 62,374.18                      | 11.66           | 26-Apr-2024   | -                                                                  | -                                                                   |
| INE721A08DF1 | 9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)                                           | CRISIL AA+                                          | Shriram Transport          | 1,300    | 10,644.95                      | 1.99            | 21-Jun-2024   | -                                                                  | -                                                                   |

## Portfolio Statement as on July 31, 2020

## MAIN PORTFOLIO

| ISIN Number                                                                          | Name of the Instrument<br>(Refer Annexure 1 for changes in coupon rate)  | Rating<br>(Refer Annexure 2 for changes in ratings) | Group                                               | Quantity | Market Value<br>(Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option / Put and Call Option / Interest rate reset with no floor and no cap | Put Option Date/ Put and Call Option date/ Interest rate reset date |
|--------------------------------------------------------------------------------------|--------------------------------------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|----------|--------------------------------|-----------------|---------------|---------------------------------------------------------------------------------|---------------------------------------------------------------------|
| INE01E708016                                                                         | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2024) | CRISIL A+ (CE)                                      | Andhra Pradesh Capital Region Development Authority | 10,675   | 21,749.97                      | 4.07            | 16-Aug-2024   | -                                                                               | -                                                                   |
| INE575P08016                                                                         | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!           | IND A+                                              | Starhealth                                          | 1,480    | 14,651.44                      | 2.74            | 06-Sep-2024   | -                                                                               | -                                                                   |
| INE146O08159                                                                         | 11.60% Hinduja Leyland Finance Ltd (29-Sep-2024)                         | CARE AA-                                            | Hinduja                                             | 550      | 5,489.59                       | 1.03            | 29-Sep-2024   | -                                                                               | -                                                                   |
| INE540P07327                                                                         | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)                 | CRISIL A+ (CE)                                      | UP Power Corporation                                | 822      | 7,935.00                       | 1.48            | 20-Jan-2025   | -                                                                               | -                                                                   |
| INE852O07055                                                                         | 10.00% Aptus Value Housing Finance India Ltd (24-Jan-2025)               | ICRA A+                                             | Aptus                                               | 500      | 497.43                         | 0.09            | 24-Jan-2025   | Interest rate reset <sup>\$\$\$</sup>                                           | 25-Jan-2023                                                         |
| INE459T07025                                                                         | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)                | BWR A+                                              | Multiples PE                                        | 350      | 3,468.14                       | 0.65            | 27-Feb-2025   | Put and Call                                                                    | 27-Feb-2021                                                         |
| INE852O07089                                                                         | 10.00% Aptus Value Housing Finance India Ltd (20-Jul-2025)               | ICRA A+                                             | Aptus                                               | 8,500    | 8,439.34                       | 1.58            | 20-Jul-2025   | Interest rate reset <sup>\$\$\$</sup>                                           | 20-Jul-2023                                                         |
| INE003S07189                                                                         | 9.45% Renew Power Ltd (31-Jul-2025) !!!                                  | CARE A+                                             | Renew                                               | 2,560    | 24,049.28                      | 4.50            | 31-Jul-2025   | Interest rate reset <sup>\$\$\$</sup>                                           | 31-Jul-2023                                                         |
| INE01E708024                                                                         | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2025) | CRISIL A+ (CE)                                      | Andhra Pradesh Capital Region Development Authority | 11,135   | 22,591.45                      | 4.22            | 16-Aug-2025   | -                                                                               | -                                                                   |
| INE852O07097                                                                         | 10.00% Aptus Value Housing Finance India Ltd (20-Aug-2025)               | ICRA A+                                             | Aptus                                               | 12,500   | 12,408.41                      | 2.32            | 20-Aug-2025   | Interest rate reset <sup>\$\$\$</sup>                                           | 20-Aug-2023                                                         |
| INE016P07146                                                                         | 10.50% Vistaar Financial Services Pvt Ltd (24-Aug-2025)                  | ICRA A-                                             | Vistaar                                             | 690      | 6,795.50                       | 1.27            | 24-Aug-2025   | Put and Call                                                                    | 24-Aug-2023                                                         |
| INE459T07082                                                                         | 10.40% Vastu Housing Finance Corporation Ltd (27-Nov-2025)               | BWR A+                                              | Multiples PE                                        | 500      | 4,939.19                       | 0.92            | 27-Nov-2025   | Put and Call                                                                    | 27-Nov-2021                                                         |
| INE459T07090                                                                         | 10.40% Vastu Housing Finance Corporation Ltd (27-Nov-2025)               | BWR A+                                              | Multiples PE                                        | 500      | 4,938.06                       | 0.92            | 27-Nov-2025   | Put and Call                                                                    | 27-Dec-2021                                                         |
| INE540P07335                                                                         | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2026)                 | CRISIL A+ (CE)                                      | UP Power Corporation                                | 754      | 7,218.03                       | 1.35            | 20-Jan-2026   | -                                                                               | -                                                                   |
| INE01E708032                                                                         | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2026) | CRISIL A+ (CE)                                      | Andhra Pradesh Capital Region Development Authority | 2,125    | 4,243.70                       | 0.79            | 16-Aug-2026   | -                                                                               | -                                                                   |
| INE503A08028                                                                         | 9.85% DCB Bank Ltd (18-Nov-2026)                                         | ICRA A+                                             | DCB                                                 | 1,400    | 1,403.20                       | 0.26            | 18-Nov-2026   | -                                                                               | -                                                                   |
| INE540P07343                                                                         | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027)                 | CRISIL A+ (CE)                                      | UP Power Corporation                                | 62       | 589.00                         | 0.11            | 20-Jan-2027   | -                                                                               | -                                                                   |
| INE616U07036                                                                         | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)             | ICRA A+                                             | Edelweiss Capital                                   | 3,100    | 25,547.47                      | 4.78            | 30-Jun-2027   | Interest rate reset <sup>\$\$\$</sup>                                           | 30-Jun-2022                                                         |
| INE657N07381                                                                         | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)             | ICRA A+                                             | Edelweiss Capital                                   | 1,000    | 8,250.44                       | 1.54            | 30-Jun-2027   | Interest rate reset <sup>\$\$\$</sup>                                           | 30-Jun-2022                                                         |
| INE540P07350                                                                         | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)                 | CRISIL A+ (CE)                                      | UP Power Corporation                                | 62       | 585.36                         | 0.11            | 20-Jan-2028   | -                                                                               | -                                                                   |
| INE295J08022                                                                         | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028)                            | CARE AA(CE)                                         | Tata                                                | 460      | 4,624.82                       | 0.86            | 25-Aug-2028   | -                                                                               | -                                                                   |
| <b>Sub Total</b>                                                                     |                                                                          |                                                     |                                                     |          | <b>656,838.12</b>              | <b>122.80</b>   |               |                                                                                 |                                                                     |
| <b>Net receivable (Essel Infraprojects Ltd. matured on May 22, 2020) ~~~</b>         |                                                                          |                                                     |                                                     |          | <b>2,927.76</b>                | <b>0.55</b>     |               |                                                                                 |                                                                     |
| <b>Net receivable (Reliance Broadcast Network Ltd. matured on July 20, 2020) ***</b> |                                                                          |                                                     |                                                     |          | <b>1,250.96</b>                | <b>0.23</b>     |               |                                                                                 |                                                                     |
| <b>Total</b>                                                                         |                                                                          |                                                     |                                                     |          | <b>661,016.84</b>              | <b>123.58</b>   |               |                                                                                 |                                                                     |
| <b>Call, Cash &amp; Other Assets</b>                                                 |                                                                          |                                                     |                                                     |          | <b>(126,142.04)</b>            | <b>(23.58)</b>  |               |                                                                                 |                                                                     |
| <b>Net Assets</b>                                                                    |                                                                          |                                                     |                                                     |          | <b>534,874.79</b>              | <b>100.00</b>   |               |                                                                                 |                                                                     |

SBI - State Bank of India

\* Less than 0.01

MCLR - Marginal Cost-Based Lending Rate

Call, Cash &amp; Other Assets is net of interest receivable on securities, investment in overnight call money market, borrowing payable, expenses payable etc.

~~~ The amount of INR 2,927.76 lacs represents the fair valuation at which securities were valued. This amount only reflects the realizable value basis the current share cover and does not indicate any reduction or write-off of the amount repayable by EIL. For more details kindly refer to the [note](#) on our website.+++ The amount of INR 1,250.96 lacs represents the fair valuation at which securities were valued. This amount only reflects the realizable value and does not indicate any reduction or write-off of the amount repayable by RBNL. For more details kindly refer to the [note](#) on our website.@@@ On July 31, 2020, coupons/ part payments were due to be paid by Nufuture Digital (India) Ltd. and Future Ideas Co. Ltd. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers are valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the [note](#) on our website.

^ ^ Securities are fair valued

\$\$\$ These instruments have interest rate reset with no floor and no cap on the interest rate. For maturity profile/ cash flow projections, interest rate reset date is considered as the maturity date.

!!! These instruments are Unlisted. Total exposure as on July 31, 2020 is 33.31%

*** These instruments have interest rate reset with a floor and a cap on the interest rate. Independent valuation agencies typically value these instruments at the nearest interest rate reset date and accordingly the Macaulay Duration of the fund is computed. Further, there is a possibility of redemption of bond (as per the terms of the issuance) in case of non-acceptance of interest rate and hence the independent valuation agencies consider the interest rate reset date as the maturity date. Accordingly, the Macaulay Duration of these securities measures the interest rate risk upto the interest rate reset date which is reflected in Macaulay Duration of the fund. In the Maturity profile/ cash flow projections, we have assumed that the instruments with a floor and a cap on interest rate will continue till maturity given the current market conditions.

Put option has been exercised for the below mentioned securities on May 29, 2020. As per the terms of issuance, the amount due pertaining to face value shall be paid as per the following schedule. The same has also been factored in the maturity profile/ cashflow projections accordingly.

| ISIN Number | Security Name | Date | Amount (Rs. in Lakhs) | % of Amount due |
|--------------|--|-----------|-----------------------|-----------------|
| INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 30-Jun-20 | 3,300 | 66.00% |
| INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 31-Jul-20 | 1,700 | 34.00% |
| Total | | | 5,000 | |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 31-Jul-20 | 1,700 | 34.00% |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 31-Aug-20 | 3,300 | 66.00% |
| Total | | | 5,000 | |

Portfolio Holding

Franklin India Short Term Income Plan (Number of Segregated Portfolios - 3) - (under winding up)

FISTIP

Details of securities matured/ sold/ prepaid during the period July 16, 2020 to July 31, 2020

| ISIN Number | Name of the Instrument | Group | Maturity / Sale value/ Part payment amount (Rs. in Lakhs) | Maturity date | Notes |
|--------------|--|----------------------|---|---------------|---|
| INE540P07285 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021) | UP Power Corporation | 1,625.00 | 20-Jan-21 | Received part payment on July 20, 2020 as per the issuance terms |
| INE540P07194 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020) | UP Power Corporation | 190.00 | 20-Oct-20 | Received part payment on July 20, 2020 as per the issuance terms |
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 1,500.00 | 29-Jul-20 | Received pre-payment of INR 1,500 Lacs on July 22, 2020 out of the total maturity amount of INR 7,500 Lakhs due on July 29, 2020. |
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 6,000.00 | 29-Jul-20 | Received full value on maturity date |
| INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-21 | Received part payment on July 31, 2020 as per issuance terms. Please refer ### in portfolio |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-21 | Received part payment on July 31, 2020 as per issuance terms. Please refer ### in portfolio |
| INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Future | 656.41 | 07-Nov-20 | Received part payment on July 31, 2020 as per the issuance terms |

Amounts received during the period April 24, 2020 to July 15, 2020 on maturities/ sale/ prepayment - INR 11,660.60 Lacs

Please refer Annexure 3 for security level details on the amounts received

The aforementioned proceeds were utilised for payment of borrowings/ interest/ expenses and provisions, if any.

Group wise exposure as on July 31, 2020

| Group | Market Value (Rs. in Lakhs) | % to Net Assets |
|---|-----------------------------|-----------------|
| Shriram Transport | 73,057.22 | 13.66% |
| Renew | 66,584.09 | 12.45% |
| Edelweiss Capital | 56,333.65 | 10.53% |
| UP Power Corporation | 53,215.84 | 9.95% |
| Andhra Pradesh Capital Region Development Authority | 48,585.12 | 9.08% |
| Ajay Piramal | 41,819.60 | 7.82% |
| Future | 27,110.59 | 5.07% |
| Kedara Capital | 35,427.70 | 6.62% |
| Vedanta | 33,843.79 | 6.33% |
| Shapoorji Pallonji | 27,373.12 | 5.12% |
| Five Star Business Finance | 28,473.09 | 5.32% |
| JM Financial | 21,292.47 | 3.98% |
| Aptus | 21,345.18 | 3.99% |
| Esskay | 13,730.99 | 2.57% |
| Punjab National Bank | 19,372.75 | 3.62% |
| DLF | 11,013.76 | 2.06% |
| Starhealth | 14,651.44 | 2.74% |
| Creation Investments | 10,326.22 | 1.93% |
| Multiples PE | 13,345.38 | 2.50% |
| Hinduja | 12,246.76 | 2.29% |
| Vistaar | 6,795.50 | 1.27% |
| Tata | 5,791.72 | 1.08% |
| A V Birla | 2,955.20 | 0.55% |
| Punjab & Sindh Bank | 2,694.18 | 0.50% |
| Xander | 2,503.74 | 0.47% |
| Reliance - ADAG | 810.45 | 0.15% |
| KKR | 2,014.51 | 0.38% |
| DCB | 1,403.20 | 0.26% |
| CLIX | 1,006.23 | 0.19% |
| Bank Of Baroda | 555.83 | 0.10% |
| PFC | 301.51 | 0.06% |
| Temasek Holdings | 286.81 | 0.05% |
| Mahindra & Mahindra | 221.26 | 0.04% |
| NABARD | 124.74 | 0.02% |
| Reliance | 124.33 | 0.02% |
| Small Business Fincredit | 100.13 | 0.02% |
| Call, Cash & Other Assets | -121,963.32 | -22.80% |
| Grand Total | 534,874.79 | 100.00% |

Franklin India Short Term Income Plan - Segregated Portfolio 2 - 10.90% Vodafone Idea Ltd (02-Sep-2023) P/C 03 Sep 2021

Portfolio Statement as on July 31, 2020

| ISIN Number | Name of the Instrument (Refer Annexure 1 for changes in coupon rate) | Rating (Refer Annexure 2 for changes in ratings) | Group | Quantity | Market Value (Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option / Put and Call Option | Put Option Date/ Put and Call Option date |
|--------------------------------------|--|--|-----------|----------|-----------------------------|-----------------|---------------|----------------------------------|---|
| INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^ | CARE BB- | A V Birla | 5,230 | 0.00 | 100.00 | 02-Sep-2023 | Put and Call | 03-Sep-2021 |
| Sub Total | | | | | 0.00 | 100.00 | | | |
| Total | | | | | 0.00 | 100.00 | | | |
| Call, Cash & Other Assets | | | | | 0.00 | - | | | |
| Net Assets | | | | | 0.00 | 100.00 | | | |

^ ^ Securities are fair Valued

Franklin India Short Term Income Plan - Segregated Portfolio 3 - 9.50% Yes Bank Ltd CO 23 Dec 2021

Portfolio Statement as on July 31, 2020

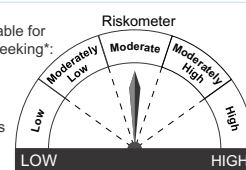
| ISIN Number | Name of the Instrument
(Refer Annexure 1 for changes in coupon rate) | Rating
(Refer Annexure 2 for changes in ratings) | Group | Quantity | Market Value
(Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option /
Put and Call
Option | Put Option Date/
Put and Call
Option date |
|--------------------------------------|---|---|----------|----------|--------------------------------|-----------------|---------------|--|---|
| INE528G08352 | 9.50% Yes Bank Ltd (23-Dec-2021) | CARE D | Yes Bank | 3,523 | 0.00 | 100.00 | 23-Dec-2021 | - | - |
| Sub Total | | | | | 0.00 | 100.00 | | | |
| Total | | | | | 0.00 | 100.00 | | | |
| Call, Cash & Other Assets | | | | | 0.00 | - | | | |
| Net Assets | | | | | 0.00 | 100.00 | | | |

Post the creation of the segregated portfolio i.e. 8.25% Vodafone Idea Ltd 10JUL20 - Segregated Portfolio 1 on January 24, 2020, the annual coupon due and the full principal due along with the interest was received by the segregated portfolio on June 12, 2020 and July 10, 2020 respectively. With these receipts, the segregated portfolio completed full recovery on July 10, 2020

Product Label

This product is suitable for investors who are seeking*:

- Regular income for medium term
- A fund that invests in short term corporate bonds including PTCs.



Investors understand that their principal will be at Moderate risk

*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.



**FRANKLIN
TEMPLETON**

All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and the associated volatility in prices which could impact NAV of the scheme. Credit rating issued by SEBI registered entities is an opinion of the rating agency and should not be considered as an assurance of repayment by issuer. There is no assurance or guarantee of principal or returns in any of the mutual fund scheme.

Portfolio Statement as on July 31, 2020

MAIN PORTFOLIO

| ISIN Number | Name of the Instrument
(Refer Annexure 1 for changes in coupon rate) | Rating
(Refer Annexure 2 for changes in ratings) | Group | Quantity | Market Value
(Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option / Put and Call Option / Interest rate reset with no floor and no cap | Put Option Date/ Put and Call Option date/ Interest rate reset date |
|--------------------------------------|--|---|---|----------|--------------------------------|-----------------|---------------|---|---|
| INE33T07063 | 11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!! | BWR D | Reliance - ADAG | 607 | 196.06 | 0.12 | 14-Jan-2021 | Put and Call | 14-Sep-2020 |
| INE245A08034 | 11.40% Tata Power Co Ltd (02-Jun-2021) | CARE AA | Tata | 30 | 307.68 | 0.19 | 02-Jun-2021 | - | - |
| INE657N07605 | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II *** | CRISIL AA- | Edelweiss Capital | 780 | 7,738.99 | 4.72 | 29-Nov-2021 | - | - |
| INE205A07162 | 8.90% Vedanta Ltd (09-Dec-2021) | CRISIL AA | Vedanta | 650 | 6,120.49 | 3.73 | 09-Dec-2021 | - | - |
| INE540P07293 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) | CRISIL A+(CE) | UP Power Corporation | 240 | 2,377.68 | 1.45 | 20-Jan-2022 | - | - |
| INE265J07357 | 12.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) | ICRA AA- | JM Financial | 700 | 6,968.43 | 4.25 | 02-Feb-2022 | - | - |
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | IND A | Vedanta | 550 | 5,568.82 | 3.39 | 28-Mar-2022 | Interest rate reset ^{\$\$\$} | 26-Mar-2021 |
| INE146O08092 | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022) | CARE AA- | Hinduja | 200 | 2,001.31 | 1.22 | 08-Apr-2022 | - | - |
| INE516Y07105 | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) | CARE AA | Ajay Piramal | 250 | 1,938.42 | 1.18 | 15-Apr-2022 | - | - |
| INE660N07062 | 11.50% S D Corporation Pvt Ltd (03-Jun-2022) !!! | CARE AA(CE) | Shapoorji Pallonji | 1,000 | 8,814.81 | 5.37 | 03-Jun-2022 | - | - |
| INE128S07408 | 12.64% Five-Star Business Finance Ltd (28-Jun-2022) | ICRA A | Five Star Business Finance | 500 | 5,018.50 | 3.06 | 28-Jun-2022 | Put and Call | 18-Jun-2021 |
| INE245A08042 | 10.75% The Tata Power Co Ltd (21-Aug-2022) | CRISIL AA- | Tata | 204 | 2,123.53 | 1.29 | 21-Aug-2022 | - | - |
| INE540P07210 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022) | CRISIL A+(CE) | UP Power Corporation | 150 | 1,466.91 | 0.89 | 20-Oct-2022 | - | - |
| INE139S07017 | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!! | CARE A+(CE) | Renew | 100 | 1,009.79 | 0.62 | 01-Nov-2022 | - | - |
| INE540P07301 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023) | CRISIL A+(CE) | UP Power Corporation | 501 | 4,916.25 | 3.00 | 20-Jan-2023 | - | - |
| INE964Q07012 | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 770 | 6,664.69 | 4.06 | 31-Mar-2023 | - | - |
| INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 250 | 2,220.81 | 1.35 | 31-Mar-2023 | - | - |
| INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 110 | 997.50 | 0.61 | 31-Mar-2023 | - | - |
| INE764L07181 | 0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023) !!! | CARE A-(CE) | Sadbhav | 723 | 9,011.31 | 5.49 | 06-Jun-2023 | Put and Call | 06-Jun-2021 |
| INE971Z07059 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) !!! | BWR BB+(CE) | Future | 1,400 | 10,500.00 | 6.40 | 30-Jun-2023 | - | - |
| INE01EA07016 | 11.90% Rishanth Wholesale Trading Pvt Ltd (20-Oct-2023) !!! | IND A | Kedara Capital | 10 | 1,012.22 | 0.62 | 20-Oct-2023 | - | - |
| INE00MX08011 | 11.70% Svatantira Microfin Pvt Ltd (30-Nov-2023) !!! | ICRA A- | A V Birla | 300 | 2,955.20 | 1.80 | 30-Nov-2023 | - | - |
| INE946S07148 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2023) !!! ^{@@@} | BWR BB+(CE) | Future | 688 | 0.00 | 0.00* | 31-Dec-2023 | - | - |
| INE080T07128 | 14.65% Future Ideas Co Ltd (31-Dec-2023) !!! ^{@@@} | BWR BB+(CE) | Future | 400 | 0.00 | 0.00* | 31-Dec-2023 | - | - |
| INE721A08DC8 | 10.25% Shriram Transport Finance Co Ltd (26-Apr-2024) | CRISIL AA+ | Shriram Transport | 620 | 5,371.11 | 3.27 | 26-Apr-2024 | - | - |
| INE721A08DF1 | 9.90% Shriram Transport Finance Co Ltd (21-Jun-2024) | CRISIL AA+ | Shriram Transport | 1,550 | 12,692.05 | 7.73 | 21-Jun-2024 | - | - |
| INE575P08016 | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!! | IND A+ | Starhealth | 370 | 3,662.86 | 2.23 | 06-Sep-2024 | - | - |
| INE146O08118 | 9.20% Hinduja Leyland Finance Ltd (13-Sep-2024) | CARE AA- | Hinduja | 150 | 1,384.58 | 0.84 | 13-Sep-2024 | - | - |
| INE852007063 | 10.00% Aptus Value Housing Finance India Ltd (26-Feb-2025) | ICRA A+ | Aptus | 2,000 | 1,989.41 | 1.21 | 26-Feb-2025 | Interest rate reset ^{\$\$\$} | 26-Feb-2023 |
| INE459T07041 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | BWR A+ | Multiples PE | 400 | 3,964.63 | 2.42 | 27-Feb-2025 | Put and Call | 27-Feb-2021 |
| INE459T07025 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | BWR A+ | Multiples PE | 150 | 1,486.34 | 0.91 | 27-Feb-2025 | Put and Call | 27-Feb-2021 |
| INE459T07058 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | BWR A+ | Multiples PE | 40 | 396.62 | 0.24 | 27-Feb-2025 | Put and Call | 27-Feb-2021 |
| INE146O08134 | 10.15% Hinduja Leyland Finance Ltd (27-Mar-2025) | CARE AA- | Hinduja | 1,000 | 9,463.10 | 5.77 | 27-Mar-2025 | - | - |
| INE922K07039 | 0.00% India Shelter Finance Corporation Ltd (02-May-2025) | ICRA A | India Shelter | 150 | 1,806.77 | 1.10 | 02-May-2025 | Put and Call | 04-May-2021 |
| INE852007089 | 10.00% Aptus Value Housing Finance India Ltd (20-Jul-2025) | ICRA A+ | Aptus | 4,000 | 3,971.45 | 2.42 | 20-Jul-2025 | Interest rate reset ^{\$\$\$} | 20-Jul-2023 |
| INE003S07189 | 9.45% Renew Power Ltd (31-Jul-2025) !!! | CARE A+ | Renew | 50 | 469.71 | 0.29 | 31-Jul-2025 | Put and Call | 31-Jul-2023 |
| INE540P07343 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027) | CRISIL A+(CE) | UP Power Corporation | 350 | 3,325.02 | 2.03 | 20-Jan-2027 | - | - |
| INE641O08035 | 9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027) | CARE AA | Ajay Piramal | 2,797 | 23,255.71 | 14.17 | 08-Mar-2027 | - | - |
| INE503A08044 | 9.85% DCB Bank Ltd (12-Jan-2028) | CRISIL AA- | DCB | 12,100 | 12,082.98 | 7.36 | 12-Jan-2028 | - | - |
| INE540P07350 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028) | CRISIL A+(CE) | UP Power Corporation | 646 | 6,099.11 | 3.72 | 20-Jan-2028 | - | - |
| INE01E708057 | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2028) | CRISIL A+(CE) | Andhra Pradesh Capital Region Development Authority | 5,858 | 11,445.11 | 6.97 | 16-Aug-2028 | - | - |
| INE295J08022 | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028) | CARE AA(CE) | Tata | 1,910 | 19,203.04 | 11.70 | 25-Aug-2028 | - | - |
| INE598K07029 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!! | ICRA A | Tata | 3,559 | 3,404.15 | 2.07 | 31-Mar-2029 | Interest rate reset ^{\$\$\$} | 30-Sep-2020 |
| INE598K07011 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!! | ICRA A | Tata | 3,473 | 3,321.89 | 2.02 | 31-Mar-2029 | Interest rate reset ^{\$\$\$} | 30-Sep-2020 |
| Total | | | | | 218,725.06 | 133.28 | | | |
| Call, Cash & Other Assets | | | | | (54,617.26) | (33.28) | | | |
| Net Assets | | | | | 164,107.80 | 100.00 | | | |

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

* Less than 0.01

Call, Cash & Other Assets is net of interest receivable on securities, investment in overnight call money market, borrowing payable, expenses payable etc.

@@@ On July 31, 2020, coupons/ part payments were due to be paid by Nufuture Digital (India) Ltd. and Future Ideas Co. Ltd. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers are valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the [note](#) on our website.

^ ^ Securities are fair valued

\$\$\$ These instruments have interest rate reset with no floor and no cap on the interest rate. For maturity profile/ cash flow projections, interest rate reset date is considered as the maturity date.

!!! These instruments are Unlisted. Total exposure as on July 31, 2020 is 33.05%

*** These instruments have interest rate reset with a floor and a cap on the interest rate. Independent valuation agencies typically value these instruments at the nearest interest rate reset date and accordingly the Macaulay Duration of the fund is computed. Further, there is a possibility of redemption of bond (as per the terms of the issuance) in case of non-acceptance of interest rate and hence the independent valuation agencies consider the interest rate reset date as the maturity date. Accordingly, the Macaulay Duration of these securities measures the interest rate risk upto the interest rate reset date which is reflected in Macaulay Duration of the fund. In the Maturity profile/ cash flow projections, we have assumed that the instruments with a floor and a cap on interest rate will continue till maturity given the current market conditions.

Details of securities matured/ sold/ prepaid during the period July 16, 2020 to July 31, 2020 NIL

Amounts received during the period April 24, 2020 to July 15, 2020 on maturities/ sale/ prepayment - INR 170.58 Lacs
Please refer Annexure 3 for security level details on the amounts received

The aforementioned proceeds were utilised for payment of borrowings/ interest/ expenses and provisions, if any.

Group wise exposure as on July 31, 2020

| Group | Market Value
(Rs. in Lakhs) | % to Net Assets |
|---|--------------------------------|-----------------|
| Tata | 28,360.29 | 17.28% |
| Ajay Piramal | 25,194.13 | 15.35% |
| Future | 10,500.00 | 6.40% |
| Shriram Transport | 18,063.16 | 11.01% |
| UP Power Corporation | 18,184.98 | 11.08% |
| Hinduja | 12,848.99 | 7.83% |
| DCB | 12,082.98 | 7.36% |
| Vedanta | 11,689.31 | 7.12% |
| Renew | 11,362.50 | 6.92% |
| Andhra Pradesh Capital Region Development Authority | 11,445.11 | 6.97% |
| Shapoorji Pallonji | 8,814.81 | 5.37% |
| Sadbhav | 9,011.31 | 5.49% |
| Edelweiss Capital | 7,738.99 | 4.72% |
| JM Financial | 6,968.43 | 4.25% |
| Aptus | 5,960.86 | 3.63% |
| Multiples PE | 5,847.59 | 3.56% |
| Five Star Business Finance | 5,018.50 | 3.06% |
| Starhealth | 3,662.86 | 2.23% |
| A V Birla | 2,955.20 | 1.80% |
| India Shelter | 1,806.77 | 1.10% |
| Kedara Capital | 1,012.22 | 0.62% |
| Reliance - ADAG | 196.06 | 0.12% |
| Call, Cash & Other Assets | -54,617.26 | -33.28% |
| Grand Total | 164,107.80 | 100.00% |

Franklin India Income Opportunities Fund-Segregated Portfolio 2 - 10.90% Vodafone Idea Ltd (02-Sep-2023) P/C 03 Sep 2021

Portfolio Statement as on July 31, 2020

| ISIN Number | Name of the Instrument
(Refer Annexure 1 for changes in coupon rate) | Rating
(Refer Annexure 2 for changes in ratings) | Group | Quantity | Market Value
(Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option /
Put and Call
Option | Put Option Date/
Put and Call
Option date |
|--------------------------------------|---|---|-----------|----------|--------------------------------|-----------------|---------------|--|---|
| INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^ | CARE BB- | A V Birla | 1,450 | 0.00 | 100.00 | 02-Sep-2023 | Put and Call | 03-Sep-2021 |
| Sub Total | | | | | 0.00 | 100.00 | | | |
| Total | | | | | 0.00 | 100.00 | | | |
| Call, Cash & Other Assets | | | | | 0.00 | - | | | |
| Net Assets | | | | | 0.00 | 100.00 | | | |

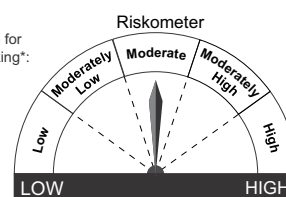
^ ^ Securities are fair valued

Post the creation of the segregated portfolio i.e. 8.25% Vodafone Idea Ltd 10JUL20 - Segregated Portfolio 1 on January 24, 2020, the annual coupon due and the full principal due along with the interest was received by the segregated portfolio on June 12, 2020 and July 10, 2020 respectively. With these receipts, the segregated portfolio completed full recovery on July 10, 2020

Product Label

This product is suitable for investors who are seeking*:

- Medium term capital appreciation with current income
- A fund that focuses on high accrual securities



Investors understand that their principal will be at Moderate risk

*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.



**FRANKLIN
TEMPLETON**

All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and the associated volatility in prices which could impact NAV of the scheme. Credit rating issued by SEBI registered entities is an opinion of the rating agency and should not be considered as an assurance of repayment by issuer. There is no assurance or guarantee of principal or returns in any of the mutual fund scheme.

Portfolio Holding

Franklin India Credit Risk Fund (Number of Segregated Portfolios - 3) - (under winding up) (Erstwhile Franklin India Corporate Bond Opportunities Fund)

FICRF

Portfolio Statement as on July 31, 2020

MAIN PORTFOLIO

| ISIN Number | Name of the Instrument
(Refer Annexure 1 for changes in coupon rate) | Rating
(Refer Annexure 2 for changes in ratings) | Group | Quantity | Market Value
(Rs. in Lakhs) | % to Net
Assets | Maturity
Date | Put Option / Put
and Call Option /
Interest rate
reset with no
floor and no cap | Put Option
Date/ Put and
Call Option date/
Interest rate
reset date |
|--|--|---|---|----------|--------------------------------|--------------------|------------------|---|---|
| INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) !!! | CARE BB(CE) | Future | 422 | 250.08 | 0.07 | 11-Aug-2020 | - | - |
| INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | CRISIL AA | Vedanta | 1,100 | 10,987.83 | 3.29 | 17-Aug-2020 | - | - |
| INE946S07098 | 13.40% Nufuture Digital (India) Ltd (02-Sep-2020) !!! @@@ | BWR BB+(CE) | Future | 320 | 0.00 | 0.00* | 02-Sep-2020 | - | - |
| INE080T07086 | 14.00% Future Ideas Co Ltd (30-Sep-2020) !!! @@@ | BWR BB+(CE) | Future | 370 | 0.00 | 0.00* | 30-Sep-2020 | - | - |
| INE155A08225 | 9.73% Tata Motors Ltd (01-Oct-2020) | CARE AA- | Tata | 50 | 502.43 | 0.15 | 01-Oct-2020 | - | - |
| INE333T07063 | 11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!! | BWR D | Reliance - ADAG | 855 | 276.17 | 0.08 | 14-Jan-2021 | Put and Call | 14-Sep-2020 |
| INE333T07055 | 11.49% Reliance Big Pvt Ltd Series II (14-Jan-2021) ^ ^ !!! | BWR D | Reliance - ADAG | 641 | 207.04 | 0.06 | 14-Jan-2021 | Put and Call | 14-Sep-2020 |
| INE428K07011 | 11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd (15-Jan-2021) ^ ^ !!! | BWR D | Reliance - ADAG | 979 | 319.45 | 0.10 | 15-Jan-2021 | - | - |
| INE001A07009 | 8.75% Housing Development Finance Corporation Ltd (04-Mar-2021) | CRISIL AAA | HDFC | 3 | 308.04 | 0.09 | 04-Mar-2021 | - | - |
| INE01HV07015 | 12.00% Vivriti Capital Pvt Ltd (19-Mar-2021) | ICRA A- | Creation Investments | 400 | 2,971.58 | 0.89 | 19-Mar-2021 | - | - |
| INE205A07139 | 8.50% Vedanta Ltd (05-Apr-2021) | CRISIL AA | Vedanta | 300 | 2,911.97 | 0.87 | 05-Apr-2021 | - | - |
| INE945W07035 | 10.25% Incred Financial Services Pvt Ltd (26-Apr-2021) | CARE A | Incred | 450 | 4,506.48 | 1.35 | 26-Apr-2021 | - | - |
| INE146O08068 | 11.50% Hinduja Leyland Finance Ltd (31-May-2021) | ICRA AA- | Hinduja | 90 | 909.91 | 0.27 | 31-May-2021 | - | - |
| INE245A08034 | 11.40% Tata Power Co Ltd (02-Jun-2021) | CARE AA | Tata | 40 | 410.24 | 0.12 | 02-Jun-2021 | - | - |
| INE146O08084 | 11.30% Hinduja Leyland Finance Ltd (21-Jul-2021) | ICRA AA- | Hinduja | 270 | 2,716.33 | 0.81 | 21-Jul-2021 | - | - |
| INE027E07709 | 8.9492% L&T Finance Ltd (16-Aug-2021) | CARE AAA | L&T | 74 | 762.43 | 0.23 | 16-Aug-2021 | - | - |
| INE540P07202 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) | CRISIL A+(CE) | UP Power Corporation | 350 | 3,467.97 | 1.04 | 20-Oct-2021 | - | - |
| INE657N07605 | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II *** | CRISIL AA- | Edelweiss Capital | 550 | 5,456.98 | 1.63 | 29-Nov-2021 | - | - |
| INE540P07293 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) | CRISIL A+(CE) | UP Power Corporation | 351 | 3,477.36 | 1.04 | 20-Jan-2022 | - | - |
| INE265J07357 | 12.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) | ICRA AA- | JM Financial | 620 | 6,172.04 | 1.85 | 02-Feb-2022 | - | - |
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | IND A | Vedanta | 750 | 7,593.85 | 2.27 | 28-Mar-2022 | Interest rate
reset ^{sss} | 26-Mar-2021 |
| INE146O08092 | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022) | CARE AA- | Hinduja | 150 | 1,500.98 | 0.45 | 08-Apr-2022 | - | - |
| INE516Y07105 | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) | CARE AA | Ajay Piramal | 2,125 | 16,476.54 | 4.93 | 15-Apr-2022 | - | - |
| INE128S07374 | 12.64% Five-Star Business Finance Ltd (16-Apr-2022) | ICRA A | Five Star Business Finance | 100 | 1,004.93 | 0.30 | 16-Apr-2022 | Put and Call | 29-Apr-2021 |
| INE128S07390 | 12.64% Five-Star Business Finance Ltd (28-May-2022) | ICRA A | Five Star Business Finance | 190 | 1,906.61 | 0.57 | 28-May-2022 | Put and Call | 24-May-2021 |
| INE660N07054 | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! | CARE AA(CE) | Shapoorji Pallonji | 1,250 | 11,040.39 | 3.30 | 03-Jun-2022 | - | - |
| INE660N07062 | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! | CARE AA(CE) | Shapoorji Pallonji | 550 | 4,848.15 | 1.45 | 03-Jun-2022 | - | - |
| INE128S07408 | 12.64% Five-Star Business Finance Ltd (28-Jun-2022) | ICRA A | Five Star Business Finance | 600 | 6,022.20 | 1.80 | 28-Jun-2022 | Put and Call | 18-Jun-2021 |
| INE265J07373 | 12.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) | ICRA AA- | JM Financial | 500 | 4,941.38 | 1.48 | 02-Aug-2022 | - | - |
| INE245A08042 | 10.75% The Tata Power Co Ltd (21-Aug-2022) | CRISIL AA- | Tata | 310 | 3,226.93 | 0.97 | 21-Aug-2022 | - | - |
| INE540P07210 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022) | CRISIL A+(CE) | UP Power Corporation | 550 | 5,378.68 | 1.61 | 20-Oct-2022 | - | - |
| INE139S07017 | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!! | CARE A+(CE) | Renew | 200 | 2,019.58 | 0.60 | 01-Nov-2022 | - | - |
| INE946S07130 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2022) !!! @@@ | BWR BB+(CE) | Future | 750 | 0.00 | 0.00* | 31-Dec-2022 | - | - |
| INE971Z07091 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) !!! | BWR BB+(CE) | Future | 150 | 1,125.00 | 0.34 | 30-Dec-2022 | - | - |
| INE540P07301 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023) | CRISIL A+(CE) | UP Power Corporation | 606 | 5,946.61 | 1.78 | 20-Jan-2023 | - | - |
| INE128S07325 | 10.21% Five-Star Business Finance Ltd (28-Mar-2023) | CARE A | Five Star Business Finance | 650 | 6,422.33 | 1.92 | 28-Mar-2023 | Put and Call | 28-Jan-2021 |
| INE128S07341 | 10.21% Five-Star Business Finance Ltd (28-Mar-2023) | CARE A | Five Star Business Finance | 650 | 6,364.39 | 1.90 | 28-Mar-2023 | Put and Call | 28-May-2021 |
| INE128S07333 | 10.21% Five-Star Business Finance Ltd (28-Mar-2023) | CARE A | Five Star Business Finance | 260 | 2,563.28 | 0.77 | 28-Mar-2023 | Put and Call | 28-Mar-2021 |
| INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 580 | 5,259.54 | 1.57 | 31-Mar-2023 | - | - |
| INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 130 | 1,154.82 | 0.35 | 31-Mar-2023 | - | - |
| INE764L07173 | 0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023) | CARE A-(CE) | Sadbhav | 510 | 6,425.70 | 1.92 | 23-Apr-2023 | Put and Call | 23-Apr-2021 |
| INE016P07120 | 10.50% Vistaar Financial Services Pvt Ltd (22-Jun-2023) | ICRA A- | Vistaar | 650 | 6,534.31 | 1.95 | 22-Jun-2023 | Put and Call | 22-Jun-2021 |
| INE01EA07016 | 11.90% Rishanth Wholesale Trading Pvt Ltd (20-Oct-2023) !!! | ICRA A- | Kedara Capital | 230 | 23,281.06 | 6.96 | 20-Oct-2023 | - | - |
| INE540P07319 | 10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024) | CRISIL A+(CE) | UP Power Corporation | 176 | 1,711.49 | 0.51 | 19-Jan-2024 | - | - |
| INE721A08DC8 | 10.25% Shriram Transport Finance Co Ltd (26-Apr-2024) | CRISIL AA+ | Shriram Transport | 3,930 | 34,045.90 | 10.18 | 26-Apr-2024 | - | - |
| INE721A08DF1 | 9.90% Shriram Transport Finance Co Ltd (21-Jun-2024) | CRISIL AA+ | Shriram Transport | 1,000 | 8,188.42 | 2.45 | 21-Jun-2024 | - | - |
| INE016P07138 | 10.50% Vistaar Financial Services Pvt Ltd (23-Jul-2024) | ICRA A- | Vistaar | 650 | 6,465.57 | 1.93 | 23-Jul-2024 | Put and Call | 23-Jul-2022 |
| INE146O08100 | 9.40% Hinduja Leyland Finance Ltd (28-Aug-2024) | CARE AA- | Hinduja | 550 | 5,127.43 | 1.53 | 28-Aug-2024 | - | - |
| INE575P08016 | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!! | IND A+ | Starhealth | 50 | 494.98 | 0.15 | 06-Sep-2024 | - | - |
| INE146O08118 | 9.20% Hinduja Leyland Finance Ltd (13-Sep-2024) | CARE AA- | Hinduja | 850 | 7,845.98 | 2.35 | 13-Sep-2024 | - | - |
| INE146O08159 | 11.60% Hinduja Leyland Finance Ltd (29-Sep-2024) | CARE AA- | Hinduja | 250 | 2,495.27 | 0.75 | 29-Sep-2024 | - | - |
| INE575P08024 | 10.20% Star Health & Allied Insurance Co Ltd (31-Oct-2024) !!! | IND A+ | Starhealth | 110 | 1,087.59 | 0.33 | 31-Oct-2024 | - | - |
| INE852007048 | 10.00% Apts Value Housing Finance India Ltd (26-Dec-2024) | ICRA A+ | Apts | 5,500 | 5,510.50 | 1.65 | 26-Dec-2024 | Interest rate
reset ^{sss} | 26-Dec-2022 |
| INE540P07327 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025) | CRISIL A+(CE) | UP Power Corporation | 176 | 1,698.98 | 0.51 | 20-Jan-2025 | - | - |
| INE852007055 | 10.00% Apts Value Housing Finance India Ltd (24-Jan-2025) | ICRA A+ | Apts | 2,000 | 1,989.72 | 0.60 | 24-Jan-2025 | Interest rate
reset ^{sss} | 25-Jan-2023 |
| INE922K07039 | 0.00% India Shelter Finance Corporation Ltd (02-May-2025) | ICRA A | India Shelter | 350 | 4,215.79 | 1.26 | 02-May-2025 | Put and Call | 04-May-2021 |
| INE852007071 | 10.00% Apts Value Housing Finance India Ltd (20-Jun-2025) | ICRA A+ | Apts | 5,000 | 4,968.74 | 1.49 | 20-Jun-2025 | Interest rate
reset ^{sss} | 20-Jun-2023 |
| INE003S07189 | 9.45% Renew Power Ltd (31-Jul-2025) !!! | CARE A+ | Renew | 200 | 1,878.85 | 0.56 | 31-Jul-2025 | Put and Call | 31-Jul-2023 |
| INE540P07335 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2026) | CRISIL A+(CE) | UP Power Corporation | 306 | 2,929.33 | 0.88 | 20-Jan-2026 | - | - |
| INE01E708032 | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2026) | CRISIL A+(CE) | Andhra Pradesh Capital Region Development Authority | 10,140 | 20,249.95 | 6.06 | 16-Aug-2026 | - | - |
| INE540P07343 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027) | CRISIL A+(CE) | UP Power Corporation | 648 | 6,156.04 | 1.84 | 20-Jan-2027 | - | - |
| INE641O08035 | 9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027) | CARE AA | Ajay Piramal | 95 | 789.88 | 0.24 | 08-Mar-2027 | - | - |
| INE657N07381 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | ICRA A+ | Edelweiss Capital | 550 | 4,537.74 | 1.36 | 30-Jun-2027 | Interest rate
reset ^{sss} | 30-Jun-2022 |
| INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | ICRA A+ | Edelweiss Capital | 380 | 3,131.63 | 0.94 | 30-Jun-2027 | Interest rate
reset ^{sss} | 30-Jun-2022 |
| INE01E708040 | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2027) | CRISIL A+(CE) | Andhra Pradesh Capital Region Development Authority | 5,580 | 11,104.31 | 3.32 | 16-Aug-2027 | - | - |
| INE503A08044 | 9.85% DCB Bank Ltd (12-Jan-2028) | CRISIL AA- | DCB | 400 | 399.44 | 0.12 | 12-Jan-2028 | - | - |
| INE540P07350 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028) | CRISIL A+(CE) | UP Power Corporation | 352 | 3,323.36 | 0.99 | 20-Jan-2028 | - | - |
| INE295J08022 | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028) | CARE AA(CE) | Tata | 1,150 | 11,562.04 | 3.46 | 25-Aug-2028 | - | - |
| INE458O07036 | 9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) !!! | CARE A+(SO) | Renew | 1,000 | 7,678.37 | 2.30 | 30-Sep-2030 | Put and Call | 18-Aug-2022 |
| Sub Total | | | | | 337,238.85 | 100.88 | | | |
| Net receivable (Essel Infraprojects Ltd. matured on May 22, 2020) ~~~ | | | | | 1,552.28 | 0.46 | | | |
| Total | | | | | 338,791.13 | 101.34 | | | |
| Call, Cash & Other Assets | | | | | (4,487.03) | (1.34) | | | |
| Net Assets | | | | | 334,304.10 | 100.00 | | | |

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

* Less than 0.01

Portfolio Holding

Franklin India Credit Risk Fund (Number of Segregated Portfolios - 3) - (under winding up) (Erstwhile Franklin India Corporate Bond Opportunities Fund)

FICRF

Call, Cash & Other Assets is net of interest receivable on securities, investment in overnight call money market, borrowing payable, expenses payable etc.

~~~~ The amount of INR 1,552.28 lacs represents the fair valuation at which securities were valued. This amount only reflects the realizable value basis the current share cover and does not indicate any reduction or write-off of the amount repayable by EIL. For more details kindly refer to the [note](#) on our website.

@@@ On July 31, 2020, coupons/ part payments were due to be paid by Nufuture Digital (India) Ltd. and Future Ideas Co. Ltd. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers are valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the [note](#) on our website.

^^ Securities are fair valued

\$\$\$ These instruments have interest rate reset with no floor and no cap on the interest rate. For maturity profile/ cash flow projections, interest rate reset date is considered as the maturity date.

!!! These instruments are Unlisted. Total exposure as on July 31, 2020 is 18.22%

\*\*\* These instruments have interest rate reset with a floor and a cap on the interest rate. Independent valuation agencies typically value these instruments at the nearest interest rate reset date and accordingly the Macaulay Duration of the fund is computed. Further, there is a possibility of redemption of bond (as per the terms of the issuance) in case of non-acceptance of interest rate and hence the independent valuation agencies consider the interest rate reset date as the maturity date. Accordingly, the Macaulay Duration of these securities measures the interest rate risk upto the interest rate reset date which is reflected in Macaulay Duration of the fund. In the Maturity profile / cash flow projections, we have assumed that the instruments with a floor and a cap on interest rate will continue till maturity given the current market conditions.

### Put option has been exercised for the below mentioned securities on May 29, 2020. As per the terms of issuance, the amount due pertaining to face value shall be paid as per the following schedule. The same has also been factored in the maturity profile/ cashflow projections accordingly.

| ISIN Number  | Security Name                              | Date      | Amount (Rs. in Lakhs) | % of Amount due |
|--------------|--------------------------------------------|-----------|-----------------------|-----------------|
| INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 30-Jun-20 | 1,700.00              | 68.00%          |
| INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 31-Jul-20 | 800.00                | 32.00%          |
| <b>Total</b> |                                            |           | <b>2,500.00</b>       |                 |

### Details of securities matured/ sold/ prepaid during the period July 16, 2020 to July 31, 2020

| ISIN Number  | Name of the Instrument                                         | Group  | Maturity / Sale value/ Part payment amount (Rs. in Lakhs) | Maturity date | Notes                                                                                                                                |
|--------------|----------------------------------------------------------------|--------|-----------------------------------------------------------|---------------|--------------------------------------------------------------------------------------------------------------------------------------|
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF    | 14,500.00                                                 | 29-Jul-20     | Received pre-payment of INR 14,500 Lakhs on July 22, 2020 out of the total maturity amount of INR 15,000 Lakhs due on July 29, 2020. |
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF    | 500.00                                                    | 29-Jul-20     | Received full value on maturity date                                                                                                 |
| INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021)                     | Esskay | 800.00                                                    | 11-Jun-21     | Received part payment on July 31, 2020 as per issuance terms.                                                                        |
| INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020)             | Future | 727.92                                                    | 11-Aug-20     | Please refer ### in portfolio<br>Received part payment on July 31, 2020 as per the issuance terms                                    |

### Amounts received during the period April 24, 2020 to July 15, 2020 on maturities/ sale/ prepayment - INR 37,453.18 Lacs.

#### Please refer Annexure 3 for security level details on the amounts received

The aforementioned proceeds were utilised for payment of borrowings/ interest/ expenses and provisions, if any.

### Group wise exposure as on July 31, 2020

| Group                                               | Market Value (Rs. in Lakhs) | % to Net Assets |
|-----------------------------------------------------|-----------------------------|-----------------|
| Shriram Transport                                   | 42,234.32                   | 12.63%          |
| UP Power Corporation                                | 34,089.80                   | 10.20%          |
| Andhra Pradesh Capital Region Development Authority | 31,354.26                   | 9.38%           |
| Ajay Piramal                                        | 17,266.42                   | 5.16%           |
| Five Star Business Finance                          | 24,283.74                   | 7.26%           |
| Kedara Capital                                      | 23,281.06                   | 6.96%           |
| Vedanta                                             | 21,493.66                   | 6.43%           |
| Hinduja                                             | 20,595.91                   | 6.16%           |
| Renew                                               | 17,991.17                   | 5.38%           |
| Shapoorji Pallonji                                  | 15,888.53                   | 4.75%           |
| Tata                                                | 15,701.64                   | 4.70%           |
| Edelweiss Capital                                   | 13,126.35                   | 3.93%           |
| Vistaar                                             | 12,999.88                   | 3.89%           |
| Aptus                                               | 12,468.96                   | 3.73%           |
| JM Financial                                        | 11,113.41                   | 3.32%           |
| Future                                              | 1,375.08                    | 0.41%           |
| Sadbhav                                             | 6,425.70                    | 1.92%           |
| Incred                                              | 4,506.48                    | 1.35%           |
| India Shelter                                       | 4,215.79                    | 1.26%           |
| Creation Investments                                | 2,971.58                    | 0.89%           |
| Starhealth                                          | 1,582.57                    | 0.47%           |
| Reliance - ADAG                                     | 802.66                      | 0.24%           |
| L&T                                                 | 762.43                      | 0.23%           |
| DCB                                                 | 399.44                      | 0.12%           |
| HDFC                                                | 308.04                      | 0.09%           |
| Call, Cash & Other Assets                           | -2,934.75                   | -0.88%          |
| <b>Grand Total</b>                                  | <b>334,304.10</b>           | <b>100.00%</b>  |

# Portfolio Holding

## Franklin India Credit Risk Fund (Number of Segregated Portfolios - 3) - (under winding up) (Erstwhile Franklin India Corporate Bond Opportunities Fund)

**FICRF**

### Franklin India Credit Risk Fund-Segregated Portfolio 2 - 10.90% Vodafone Idea Ltd (02-Sep-2023) P/C 03 Sep 2021

Portfolio Statement as on July 31, 2020

| ISIN Number                          | Name of the Instrument<br>(Refer Annexure 1 for changes in coupon rate) | Rating<br>(Refer Annexure 2 for<br>changes in ratings) | Group     | Quantity | Market Value<br>(Rs. in Lakhs) | % to Net<br>Assets | Maturity<br>Date | Put Option /<br>Put and Call<br>Option | Put Option Date/<br>Put and Call<br>Option date |
|--------------------------------------|-------------------------------------------------------------------------|--------------------------------------------------------|-----------|----------|--------------------------------|--------------------|------------------|----------------------------------------|-------------------------------------------------|
| INE669E08318                         | 10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^                              | CARE BB-                                               | A V Birla | 3,370    | 0.00                           | 100.00             | 23-Sep-2023      | Put and Call                           | 03-Sep-2021                                     |
| <b>Sub Total</b>                     |                                                                         |                                                        |           |          | <b>0.00</b>                    | <b>100.00</b>      |                  |                                        |                                                 |
| <b>Total</b>                         |                                                                         |                                                        |           |          | <b>0.00</b>                    | <b>100.00</b>      |                  |                                        |                                                 |
| <b>Call, Cash &amp; Other Assets</b> |                                                                         |                                                        |           |          | <b>0.00</b>                    | <b>-</b>           |                  |                                        |                                                 |
| <b>Net Assets</b>                    |                                                                         |                                                        |           |          | <b>0.00</b>                    | <b>100.00</b>      |                  |                                        |                                                 |

^ ^ Securities are fair valued

### Franklin India Credit Risk Fund - Segregated Portfolio 3 - 9.50% Yes Bank Ltd C0 23 Dec 2021

Portfolio Statement as on July 31, 2020

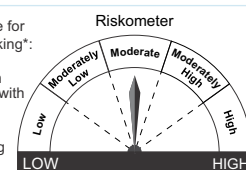
| ISIN Number                          | Name of the Instrument<br>(Refer Annexure 1 for changes in coupon rate) | Rating<br>(Refer Annexure 2 for<br>changes in ratings) | Group    | Quantity | Market Value<br>(Rs. in Lakhs) | % to Net<br>Assets | Maturity<br>Date | Put Option /<br>Put and Call<br>Option | Put Option Date/<br>Put and Call<br>Option date |
|--------------------------------------|-------------------------------------------------------------------------|--------------------------------------------------------|----------|----------|--------------------------------|--------------------|------------------|----------------------------------------|-------------------------------------------------|
| INE528G08352                         | 9.50% Yes Bank Ltd (23-Dec-2021)                                        | CARE D                                                 | Yes Bank | 1,695    | 0.00                           | 100.00             | 23-Dec-2021      | -                                      | -                                               |
| <b>Sub Total</b>                     |                                                                         |                                                        |          |          | <b>0.00</b>                    | <b>100.00</b>      |                  |                                        |                                                 |
| <b>Total</b>                         |                                                                         |                                                        |          |          | <b>0.00</b>                    | <b>100.00</b>      |                  |                                        |                                                 |
| <b>Call, Cash &amp; Other Assets</b> |                                                                         |                                                        |          |          | <b>0.00</b>                    | <b>-</b>           |                  |                                        |                                                 |
| <b>Net Assets</b>                    |                                                                         |                                                        |          |          | <b>0.00</b>                    | <b>100.00</b>      |                  |                                        |                                                 |

Post the creation of the segregated portfolio i.e. 8.25% Vodafone Idea Ltd 10JUL20 - Segregated Portfolio 1 on January 24, 2020, the annual coupon due and the full principal due along with the interest was received by the segregated portfolio on June 12, 2020 and July 10, 2020 respectively. With these receipts, the segregated portfolio completed full recovery on July 10, 2020

#### Product Label

This product is suitable for investors who are seeking\*:

- Medium to long term capital appreciation with current income
- A bond fund focusing on AA and below rated corporate bonds (excluding AA+ rated corporate bonds).



Investors understand that their principal will be at Moderate risk

\*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.



**FRANKLIN  
TEMPLETON**

All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and the associated volatility in prices which could impact NAV of the scheme. Credit rating issued by SEBI registered entities is an opinion of the rating agency and should not be considered as an assurance of repayment by issuer. There is no assurance or guarantee of principal or returns in any of the mutual fund scheme.

**Mutual Fund investments are subject to market risks, read all scheme related documents carefully.**

Portfolio Statement as on July 31, 2020

## MAIN PORTFOLIO

| ISIN Number                                                                   | Name of the Instrument<br>(Refer Annexure 1 for changes in coupon rate)                        | Rating<br>(Refer Annexure 2 for changes in ratings) | Group                                               | Quantity | Market Value<br>(Rs. in Lakhs) | % to Net<br>Assets | Maturity<br>Date | Put Option / Put<br>and Call Option /<br>Interest rate<br>reset with no cap<br>floor and no cap | Put Option<br>Date/ Put and<br>Call Option date/<br>Interest rate<br>reset date |
|-------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|-----------------------------------------------------|-----------------------------------------------------|----------|--------------------------------|--------------------|------------------|-------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
| INE840S07093                                                                  | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) !!!                                         | CARE BB(CE)                                         | Future                                              | 200      | 118.52                         | 0.05               | 11-Aug-2020      | -                                                                                               | -                                                                               |
| INE271C07178                                                                  | 12.25% DLF Ltd Tranche II Series IV (11-Aug-2020)                                              | ICRA A+                                             | DLF                                                 | 8        | 4,005.00                       | 1.63               | 11-Aug-2020      | -                                                                                               | -                                                                               |
| INE271C07137                                                                  | 12.25% DLF Ltd Series IV (11-Aug-2020)                                                         | ICRA A+                                             | DLF                                                 | 2        | 1,001.25                       | 0.41               | 11-Aug-2020      | -                                                                                               | -                                                                               |
| INE205A07030                                                                  | 9.45% Vedanta Ltd (17-Aug-2020)                                                                | CRISIL AA                                           | Vedanta                                             | 150      | 1,498.34                       | 0.61               | 17-Aug-2020      | -                                                                                               | -                                                                               |
| INE946S07098                                                                  | 13.40% Nufuture Digital (India) Ltd (02-Sep-2020) !!! @@@                                      | BWR BB+(CE)                                         | Future                                              | 230      | 0.00                           | 0.00*              | 02-Sep-2020      | -                                                                                               | -                                                                               |
| INE134E08HV7                                                                  | 8.36% Power Finance Corporation Ltd (04-Sep-2020)                                              | CRISIL AAA                                          | PFC                                                 | 100      | 1,004.29                       | 0.41               | 04-Sep-2020      | -                                                                                               | -                                                                               |
| INE134E08IW3                                                                  | 7.50% Power Finance Corporation Ltd (17-Sep-2020)                                              | CRISIL AAA                                          | PFC                                                 | 100      | 1,005.05                       | 0.41               | 17-Sep-2020      | -                                                                                               | -                                                                               |
| INE080T07086                                                                  | 14.00% Future Ideas Co Ltd (30-Sep-2020) !!! @@@                                               | BWR BB+(CE)                                         | Future                                              | 230      | 0.00                           | 0.00*              | 30-Sep-2020      | -                                                                                               | -                                                                               |
| INE155A08225                                                                  | 9.73% Tata Motors Ltd (01-Oct-2020)                                                            | CARE AA-                                            | Tata                                                | 50       | 502.43                         | 0.20               | 01-Oct-2020      | -                                                                                               | -                                                                               |
| INE285T07099                                                                  | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) !!!                                         | BWR BB+(CE)                                         | Future                                              | 250      | 1,140.92                       | 0.46               | 07-Nov-2020      | -                                                                                               | -                                                                               |
| INE333T07063                                                                  | 11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!!                                   | BWR D                                               | Reliance - ADAG                                     | 321      | 103.68                         | 0.04               | 14-Jan-2021      | Put and Call                                                                                    | 14-Sep-2020                                                                     |
| INE205A07139                                                                  | 8.50% Vedanta Ltd (05-Apr-2021)                                                                | CRISIL AA                                           | Vedanta                                             | 250      | 2,426.65                       | 0.98               | 05-Apr-2021      | -                                                                                               | -                                                                               |
| INE146O08068                                                                  | 11.50% Hinduja Leyland Finance Ltd (31-May-2021)                                               | ICRA AA-                                            | Hinduja                                             | 140      | 1,415.42                       | 0.57               | 31-May-2021      | -                                                                                               | -                                                                               |
| INE245A08034                                                                  | 11.40% Tata Power Co Ltd (02-Jun-2021)                                                         | CARE AA                                             | Tata                                                | 20       | 205.12                         | 0.08               | 02-Jun-2021      | -                                                                                               | -                                                                               |
| INE124N07200                                                                  | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) ***                                                 | BWR A                                               | Esskay                                              | 170      | 1,691.38                       | 0.69               | 11-Jun-2021      | Put                                                                                             | 29-May-2020                                                                     |
| INE155A08365                                                                  | 7.40% Tata Motors Ltd (29-Jun-2021)                                                            | CARE AA-                                            | Tata                                                | 600      | 6,034.51                       | 2.45               | 29-Jun-2021      | -                                                                                               | -                                                                               |
| INE657N07605                                                                  | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II *** | CRISIL AA-                                          | Edelweiss Capital                                   | 1,000    | 9,921.78                       | 4.03               | 29-Nov-2021      | -                                                                                               | -                                                                               |
| INE205A07162                                                                  | 8.90% Vedanta Ltd (09-Dec-2021)                                                                | CRISIL AA                                           | Vedanta                                             | 800      | 7,532.91                       | 3.06               | 09-Dec-2021      | -                                                                                               | -                                                                               |
| INE540P07293                                                                  | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)                                       | CRISIL A+(CE)                                       | UP Power Corporation                                | 160      | 1,585.12                       | 0.64               | 20-Jan-2022      | -                                                                                               | -                                                                               |
| INE922K07013                                                                  | 9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) !!!                                  | ICRA A                                              | India Shelter                                       | 2,500    | 1,245.18                       | 0.51               | 10-Feb-2022      | -                                                                                               | -                                                                               |
| INE615S07065                                                                  | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)                                          | IND A                                               | Vedanta                                             | 650      | 6,581.33                       | 2.67               | 28-Mar-2022      | Interest rate<br>reset <sup>sss</sup>                                                           | 26-Mar-2021                                                                     |
| INE146O08092                                                                  | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)                                               | CARE AA-                                            | Hinduja                                             | 100      | 1,000.66                       | 0.41               | 08-Apr-2022      | -                                                                                               | -                                                                               |
| INE516Y07105                                                                  | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)                                      | CARE AA                                             | Ajay Piramal                                        | 937      | 7,265.18                       | 2.95               | 15-Apr-2022      | -                                                                                               | -                                                                               |
| INE128S07374                                                                  | 12.64% Five-Star Business Finance Ltd (16-Apr-2022)                                            | ICRA A                                              | Five Star Business Finance                          | 250      | 2,512.33                       | 1.02               | 16-Apr-2022      | Put and Call                                                                                    | 29-Apr-2021                                                                     |
| INE516Y07089                                                                  | 9.50% Piramal Capital & Housing Finance Ltd (21-Apr-2022)                                      | CARE AA                                             | Ajay Piramal                                        | 475      | 3,681.98                       | 1.49               | 21-Apr-2022      | -                                                                                               | -                                                                               |
| INE128S07390                                                                  | 12.64% Five-Star Business Finance Ltd (28-May-2022)                                            | ICRA A                                              | Five Star Business Finance                          | 560      | 5,619.49                       | 2.28               | 28-May-2022      | Put and Call                                                                                    | 24-May-2021                                                                     |
| INE660N07062                                                                  | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!                                             | CARE AA(CE)                                         | Shapoorji Pallonji                                  | 550      | 4,848.15                       | 1.97               | 03-Jun-2022      | -                                                                                               | -                                                                               |
| INE660N07047                                                                  | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!                                             | CARE AA(CE)                                         | Shapoorji Pallonji                                  | 450      | 3,975.34                       | 1.61               | 03-Jun-2022      | -                                                                                               | -                                                                               |
| INE265J07373                                                                  | 12.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)                                  | ICRA AA-                                            | JM Financial                                        | 1,000    | 9,882.75                       | 4.01               | 02-Aug-2022      | -                                                                                               | -                                                                               |
| INE245A08042                                                                  | 10.75% The Tata Power Co Ltd (21-Aug-2022)                                                     | CRISIL AA-                                          | Tata                                                | 290      | 3,018.74                       | 1.23               | 21-Aug-2022      | -                                                                                               | -                                                                               |
| INE540P07210                                                                  | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                        | CRISIL A+(CE)                                       | UP Power Corporation                                | 300      | 2,933.82                       | 1.19               | 20-Oct-2022      | -                                                                                               | -                                                                               |
| INE139S07017                                                                  | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!                                             | CARE A+(CE)                                         | Renew                                               | 100      | 1,009.79                       | 0.41               | 01-Nov-2022      | -                                                                                               | -                                                                               |
| INE540P07301                                                                  | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)                                       | CRISIL A+(CE)                                       | UP Power Corporation                                | 1,112    | 10,911.92                      | 4.43               | 20-Jan-2023      | -                                                                                               | -                                                                               |
| INE659X07014                                                                  | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!                                          | CARE A+(CE)                                         | Renew                                               | 440      | 3,989.99                       | 1.62               | 31-Mar-2023      | -                                                                                               | -                                                                               |
| INE964Q07012                                                                  | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!!                              | CARE A+(CE)                                         | Renew                                               | 450      | 3,894.95                       | 1.58               | 31-Mar-2023      | -                                                                                               | -                                                                               |
| INE209W07028                                                                  | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!                                            | CARE A+(CE)                                         | Renew                                               | 50       | 444.16                         | 0.18               | 31-Mar-2023      | -                                                                                               | -                                                                               |
| INE764L07173                                                                  | 0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)                                         | CARE A-(CE)                                         | Sadbhav                                             | 150      | 1,889.91                       | 0.77               | 23-Apr-2023      | Put and Call                                                                                    | 23-Apr-2021                                                                     |
| INE764L07181                                                                  | 0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023) !!!                                     | CARE A-(CE)                                         | Sadbhav                                             | 385      | 4,798.56                       | 1.95               | 06-Jun-2023      | Put and Call                                                                                    | 06-Jun-2021                                                                     |
| INE971Z07059                                                                  | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) !!!                                         | BWR BB+(CE)                                         | Future                                              | 600      | 4,500.00                       | 1.83               | 30-Jun-2023      | -                                                                                               | -                                                                               |
| INE540P07228                                                                  | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2023)                                        | CRISIL A+(CE)                                       | UP Power Corporation                                | 270      | 2,607.12                       | 1.06               | 20-Oct-2023      | -                                                                                               | -                                                                               |
| INE01EA07016                                                                  | 11.90% Rishanth Wholesale Trading Pvt Ltd (20-Oct-2023) !!!                                    | IND A                                               | Kedara Capital                                      | 10       | 1,012.22                       | 0.41               | 20-Oct-2023      | -                                                                                               | -                                                                               |
| INE971Z07109                                                                  | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) !!!                                         | BWR BB+(CE)                                         | Future                                              | 250      | 1,875.00                       | 0.76               | 30-Dec-2023      | -                                                                                               | -                                                                               |
| INE946S07148                                                                  | 14.05% Nufuture Digital (India) Ltd (31-Dec-2023) !!! @@@                                      | BWR BB+(CE)                                         | Future                                              | 250      | 0.00                           | 0.00*              | 31-Dec-2023      | -                                                                                               | -                                                                               |
| INE721A08DC8                                                                  | 10.25% Shriram Transport Finance Co Ltd (26-Apr-2024)                                          | CRISIL AA+                                          | Shriram Transport                                   | 2,750    | 23,823.47                      | 9.67               | 26-Apr-2024      | -                                                                                               | -                                                                               |
| INE146O08100                                                                  | 9.40% Hinduja Leyland Finance Ltd (28-Aug-2024)                                                | CARE AA-                                            | Hinduja                                             | 450      | 4,195.17                       | 1.70               | 28-Aug-2024      | -                                                                                               | -                                                                               |
| INE575P08016                                                                  | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!                                 | IND A+                                              | Starhealth                                          | 100      | 989.96                         | 0.40               | 06-Sep-2024      | -                                                                                               | -                                                                               |
| INE146O08159                                                                  | 11.60% Hinduja Leyland Finance Ltd (29-Sep-2024)                                               | CARE AA-                                            | Hinduja                                             | 200      | 1,996.22                       | 0.81               | 29-Sep-2024      | -                                                                                               | -                                                                               |
| INE575P08024                                                                  | 10.20% Star Health & Allied Insurance Co Ltd (31-Oct-2024) !!!                                 | IND A+                                              | Starhealth                                          | 390      | 3,855.99                       | 1.56               | 31-Oct-2024      | -                                                                                               | -                                                                               |
| INE459T07058                                                                  | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)                                      | BWR A+                                              | Multiples PE                                        | 560      | 5,552.69                       | 2.25               | 27-Feb-2025      | Put and Call                                                                                    | 27-Feb-2021                                                                     |
| INE003S07189                                                                  | 9.45% Renew Power Ltd (31-Jul-2025) !!!                                                        | CARE A+                                             | Renew                                               | 400      | 3,757.70                       | 1.53               | 31-Jul-2025      | Put and Call                                                                                    | 31-Jul-2023                                                                     |
| INE922K07047                                                                  | 11.25% India Shelter Finance Corporation Ltd (01-Oct-2026)                                     | ICRA A                                              | India Shelter                                       | 1,000    | 9,900.63                       | 4.02               | 01-Oct-2026      | -                                                                                               | -                                                                               |
| INE641O08035                                                                  | 9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027)                                      | CARE AA                                             | Ajay Piramal                                        | 990      | 8,231.37                       | 3.34               | 08-Mar-2027      | -                                                                                               | -                                                                               |
| INE657N07381                                                                  | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)                                   | ICRA A+                                             | Edelweiss Capital                                   | 450      | 3,712.70                       | 1.51               | 30-Jun-2027      | Interest rate<br>reset <sup>sss</sup>                                                           | 30-Jun-2022                                                                     |
| INE616U07036                                                                  | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)                                   | ICRA A+                                             | Edelweiss Capital                                   | 250      | 2,060.28                       | 0.84               | 30-Jun-2027      | Interest rate<br>reset <sup>sss</sup>                                                           | 30-Jun-2022                                                                     |
| INE01E708040                                                                  | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2027)                       | CRISIL A+(CE)                                       | Andhra Pradesh Capital Region Development Authority | 4,810    | 9,572.00                       | 3.88               | 16-Aug-2027      | -                                                                                               | -                                                                               |
| INE295J08022                                                                  | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028)                                                  | CARE AA(CE)                                         | Tata                                                | 170      | 1,709.17                       | 0.69               | 25-Aug-2028      | -                                                                                               | -                                                                               |
| INE598K07011                                                                  | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!                                       | ICRA A                                              | Tata                                                | 6,878    | 6,578.74                       | 2.67               | 31-Mar-2029      | Interest rate<br>reset <sup>sss</sup>                                                           | 30-Sep-2020                                                                     |
| INE420B08BQ7                                                                  | 8.85% REC Ltd (16-Apr-2029)                                                                    | CRISIL AAA                                          | REC                                                 | 5        | 56.08                          | 0.02               | 16-Apr-2029      | -                                                                                               | -                                                                               |
| INE458O07036                                                                  | 9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) !!!                                        | CARE A+(SO)                                         | Renew                                               | 400      | 3,071.35                       | 1.25               | 30-Sep-2030      | Put and Call                                                                                    | 18-Aug-2022                                                                     |
| <b>Total</b>                                                                  |                                                                                                |                                                     |                                                     |          | <b>219,754.47</b>              | <b>89.19</b>       |                  |                                                                                                 |                                                                                 |
| <b>Net receivable (Essel Infraprojects Ltd. matured on May 22, 2020) ~~~~</b> |                                                                                                |                                                     |                                                     |          | <b>366.55</b>                  | <b>0.15</b>        |                  |                                                                                                 |                                                                                 |
| <b>Total</b>                                                                  |                                                                                                |                                                     |                                                     |          | <b>220,121.02</b>              | <b>89.33</b>       |                  |                                                                                                 |                                                                                 |
| <b>Call, Cash &amp; Other Assets</b>                                          |                                                                                                |                                                     |                                                     |          | <b>26,279.11</b>               | <b>10.67</b>       |                  |                                                                                                 |                                                                                 |
| <b>Net Assets</b>                                                             |                                                                                                |                                                     |                                                     |          | <b>246,400.13</b>              | <b>100.00</b>      |                  |                                                                                                 |                                                                                 |

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

\* Less than 0.01

Call, Cash &amp; Other Assets is net of interest receivable on securities, investment in overnight call money market, expenses payable etc.

~~~~ The amount of INR 366.55 lacs represents the fair valuation at which securities were valued. This amount only reflects the realizable value basis the current share cover and does not indicate any reduction or write-off of the amount repayable by EIL. For more details kindly refer to the [note](#) on our website.@@@ On July 31, 2020, coupons/ part payments were due to be paid by Nufuture Digital (India) Ltd. and Future Ideas Co. Ltd. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers are valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the [note](#) on our website.

^ ^ Securities are fair valued

Portfolio Holding

Franklin India Dynamic Accrual Fund (Number of Segregated Portfolios - 3) - (under winding up)

FIDA

\$\$\$ These instruments have interest rate reset with no floor and no cap on the interest rate. For maturity profile/ cash flow projections, interest rate reset date is considered as the maturity date.

!!! These instruments are Unlisted. Total exposure as on July 31, 2020 is 20.78%

*** These instruments have interest rate reset with a floor and a cap on the interest rate. Independent valuation agencies typically value these instruments at the nearest interest rate reset date and accordingly the Macaulay Duration of the fund is computed. Further, there is a possibility of redemption of bond (as per the terms of the issuance) in case of non-acceptance of interest rate and hence the independent valuation agencies consider the interest rate reset date as the maturity date. Accordingly, the Macaulay Duration of these securities measures the interest rate risk upto the interest rate reset date which is reflected in Macaulay Duration of the fund. In the Maturity profile / cash flow projections, we have assumed that the instruments with a floor and a cap on interest rate will continue till maturity given the current market conditions.

Put option has been exercised for the below mentioned securities. As per the terms of issuance, the amount due pertaining to face value shall be paid as per the following schedule. The same has also been factored in the maturity profile/ cashflow projections accordingly.

| ISIN Number | Security Name | Date | Amount (Rs. in Lakhs) | % of Amount due |
|--------------|--|-----------|-----------------------|-----------------|
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 31-Jul-20 | 800.00 | 32.00% |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | 31-Aug-20 | 1,700.00 | 68.00% |
| Total | | | 2,500.00 | |

Details of securities matured/ sold/ prepaid during the period July 16, 2020 to July 31, 2020

| ISIN Number | Name of the Instrument | Group | Maturity / Sale value/ Part payment amount (Rs. in Lakhs) | Maturity date | Notes |
|--------------|--|--------|---|---------------|---|
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 4,000.00 | 29-Jul-20 | Received pre-payment of INR 4,000 Lacs on July 22, 2020 out of the total maturity amount of INR 9,000 Lakhs due on July 29, 2020. |
| INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 5,000.00 | 29-Jul-20 | Received full value on maturity date |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 800.00 | 11-Jun-21 | Received part payment on July 31, 2020 as per issuance terms. Please refer ### in portfolio |
| INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Future | 416.50 | 07-Nov-20 | Received part payment on July 31, 2020 as per the issuance terms |
| INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Future | 344.98 | 11-Aug-20 | Received part payment on July 31, 2020 as per the issuance terms |

Amounts received during the period April 24, 2020 to July 15, 2020 on maturities/ sale/ prepayment - INR 15,657.38Lacs Please refer Annexure 3 for security level details on the amounts received

The aforementioned proceeds were utilised for payment of borrowings/ interest/ expenses and provisions, if any. The balance cash, if any, is invested in overnight call money market and forms a part of Call, Cash & Other Assets.

Group wise exposure as on July 31, 2020

| Group | Market Value (Rs. in Lakhs) | % to Net Assets |
|---|-----------------------------|-----------------|
| Shriram Transport | 23,823.47 | 9.67% |
| Ajay Piramal | 19,178.53 | 7.78% |
| Vedanta | 18,039.23 | 7.32% |
| Tata | 18,048.71 | 7.32% |
| UP Power Corporation | 18,037.99 | 7.32% |
| Edelweiss Capital | 15,694.76 | 6.37% |
| Renew | 16,167.94 | 6.56% |
| DLF | 5,006.26 | 2.03% |
| Future | 7,634.45 | 3.10% |
| India Shelter | 11,145.81 | 4.52% |
| Shapoorji Pallonji | 8,823.48 | 3.58% |
| JM Financial | 9,882.75 | 4.01% |
| Andhra Pradesh Capital Region Development Authority | 9,572.00 | 3.88% |
| Hinduja | 8,607.46 | 3.49% |
| Five Star Business Finance | 8,131.82 | 3.30% |
| Sadbhav | 6,688.47 | 2.71% |
| Multiples PE | 5,552.69 | 2.25% |
| Starhealth | 4,845.95 | 1.97% |
| Esskay | 1,691.38 | 0.69% |
| PFC | 2,009.34 | 0.82% |
| Kedara Capital | 1,012.22 | 0.41% |
| Reliance - ADAG | 103.68 | 0.04% |
| REC | 56.08 | 0.02% |
| Call, Cash & Other Assets | 26,645.66 | 10.81% |
| Grand Total | 246,400.13 | 100.00% |

Franklin India Dynamic Accrual Fund - Segregated Portfolio 2 - 10.90% Vodafone Idea Ltd (02-Sep-2023) P/C 03 Sep 2021

Portfolio Statement as on July 31, 2020

| ISIN Number | Name of the Instrument (Refer Annexure 1 for changes in coupon rate) | Rating (Refer Annexure 2 for changes in ratings) | Group | Quantity | Market Value (Rs. in Lakhs) | % to Net Assets | Maturity Date | Put Option / Put and Call Option | Put Option Date/ Put and Call Option date |
|--------------------------------------|--|--|-----------|----------|-----------------------------|-----------------|---------------|----------------------------------|---|
| INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^ | CARE BB- | A V Birla | 940 | 0.00 | 100.00 | 02-Sep-2023 | Put and Call | 03-Sep-2021 |
| Sub Total | | | | | 0.00 | 100.00 | | | |
| Total | | | | | 0.00 | 100.00 | | | |
| Call, Cash & Other Assets | | | | | 0.00 | - | | | |
| Net Assets | | | | | 0.00 | 100.00 | | | |

^ ^ Securities are fair valued

Franklin India Dynamic Accrual Fund - Segregated Portfolio 3 - 9.50% Yes Bank Ltd CO 23 Dec 2021

Portfolio Statement as on July 31, 2020

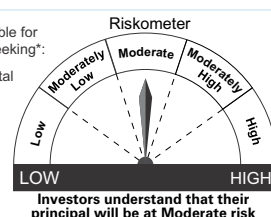
| ISIN Number | Name of the Instrument
(Refer Annexure 1 for changes in coupon rate) | Rating
(Refer Annexure 2 for
changes in ratings) | Group | Quantity | Market Value
(Rs. in Lakhs) | % to Net
Assets | Maturity
Date | Put Option /
Put and Call
Option | Put Option Date/
Put and Call
Option date |
|--------------------------------------|---|--|----------|----------|--------------------------------|--------------------|------------------|--|---|
| INE528G08352 | 9.50% Yes Bank Ltd (23-Dec-2021) | CARE D | Yes Bank | 682 | 0.00 | 100.00 | 23-Dec-2021 | - | - |
| Sub Total | | | | | 0.00 | 100.00 | | | |
| Total | | | | | 0.00 | 100.00 | | | |
| Call, Cash & Other Assets | | | | | 0.00 | - | | | |
| Net Assets | | | | | 0.00 | 100.00 | | | |

Post the creation of the segregated portfolio i.e. 8.25% Vodafone Idea Ltd 10JUL20 - Segregated Portfolio 1 on January 24, 2020, the annual coupon due and the full principal due along with the interest was received by the segregated portfolio on June 12, 2020 and July 10, 2020 respectively. With these receipts, the segregated portfolio completed full recovery on July 10, 2020

Product Label

This product is suitable for investors who are seeking*:

- Medium term capital appreciation with current income
- A fund that focuses on fixed income securities with high accrual and potential for capital gains.



*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.



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All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and the associated volatility in prices which could impact NAV of the scheme. Credit rating issued by SEBI registered entities is an opinion of the rating agency and should not be considered as an assurance of repayment by issuer. There is no assurance or guarantee of principal or returns in any of the mutual fund scheme.

Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

Annexure 1

Details of changes in coupon rate during the period April 24, 2020 to July 31, 2020

Franklin India Ultra Short Bond Fund (Number of Segregated Portfolios – 1) - (under winding up)

| ISIN Number | Name of the Instrument | Previous Interest Rate | Revised Interest Rate |
|--------------|---|------------------------|-----------------------|
| INE157D08035 | 12.50% Clix Capital Services Pvt Ltd (06-Sep-2021) | 11.50% | 12.50% |
| INE157D08043 | 12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) | 11.50% | 12.50% |
| INE587B08037 | 12.50% Clix Finance India Pvt Ltd (06-Jan-2022) | 11.50% | 12.50% |
| INE157D08068 | 12.50% Clix Capital Services Pvt Ltd (06-Jul-2021) | 11.50% | 12.50% |
| INE157D08050 | 12.50% Clix Capital Services Pvt Ltd (06-May-2021) | 11.50% | 12.50% |
| INE157D08019 | 11.25% Clix Capital Services Pvt Ltd (25-May-2023) | 10.75% | 11.25% |
| INE157D08027 | 11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) | 10.75% | 11.25% |
| INE651J07739 | JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) | 10.00% | 11.60% |
| INE140A07567 | 9.60% Piramal Enterprises Ltd (06-May-2022) | 9.00% | 9.60% |

Franklin India Low Duration Fund (Number of Segregated Portfolios – 2) - (under winding up)

| ISIN Number | Name of the Instrument | Previous Interest Rate | Revised Interest Rate |
|--------------|---|------------------------|-----------------------|
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | 12.30% | 12.55% |
| INE157D08027 | 11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) | 10.75% | 11.25% |
| INE651J07739 | JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) | 10.00% | 11.60% |

Franklin India Short Term Income Plan (Number of Segregated Portfolios – 3) - (under winding up)

| ISIN Number | Name of the Instrument | Previous Interest Rate | Revised Interest Rate |
|--------------|---|------------------------|-----------------------|
| INE157D08043 | 12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) | 11.50% | 12.50% |
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | 12.30% | 12.55% |
| INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.15% | 12.65% |
| INE285T07099 | 12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | 11.90% | 12.40% |
| INE971Z07075 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) | 12.25% | 12.50% |
| INE946S07114 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2020) | 12.80% | 13.30% |
| INE080T07094 | 13.90% Future Ideas Co Ltd (31-Oct-2020) | 13.40% | 13.90% |
| INE971Z07034 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) | 11.50% | 11.75% |
| INE946S07122 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2021) | 12.80% | 13.30% |
| INE971Z07083 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) | 12.25% | 12.50% |
| INE080T07102 | 13.90% Future Ideas Co Ltd (31-Jan-2022) | 13.40% | 13.90% |
| INE971Z07042 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) | 11.50% | 11.75% |
| INE971Z07091 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | 12.25% | 12.50% |
| INE080T07110 | 13.90% Future Ideas Co Ltd (31-Jan-2023) | 13.40% | 13.90% |
| INE971Z07109 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | 12.25% | 12.50% |
| INE971Z07075 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) | 12.50% | 13.25% |
| INE971Z07083 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) | 12.50% | 13.25% |
| INE971Z07091 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | 12.50% | 13.25% |
| INE971Z07109 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | 12.50% | 13.25% |
| INE971Z07034 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) | 11.75% | 12.50% |
| INE971Z07042 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) | 11.75% | 12.50% |
| INE946S07114 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2020) | 13.30% | 14.05% |
| INE946S07122 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2021) | 13.30% | 14.05% |
| INE946S07098 | 13.40% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.65% | 13.40% |
| INE080T07094 | 14.65% Future Ideas Co Ltd (31-Oct-2020) | 13.90% | 14.65% |
| INE080T07102 | 14.65% Future Ideas Co Ltd (31-Jan-2022) | 13.90% | 14.65% |
| INE080T07110 | 14.65% Future Ideas Co Ltd (31-Jan-2023) | 13.90% | 14.65% |
| INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | 12.40% | 13.15% |
| INE140A07567 | 9.60% Piramal Enterprises Ltd (06-May-2022) | 9.00% | 9.60% |

Franklin India Income Opportunities Fund (Number of Segregated Portfolios - 2) - (under winding up)

| ISIN Number | Name of the Instrument | Previous Interest Rate | Revised Interest Rate |
|--------------|---|------------------------|-----------------------|
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | 12.30% | 12.55% |
| INE971Z07059 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | 11.50% | 11.75% |
| INE946S07148 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2023) | 12.80% | 13.30% |
| INE080T07128 | 13.90% Future Ideas Co Ltd (31-Dec-2023) | 13.40% | 13.90% |
| INE971Z07059 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | 11.75% | 12.50% |
| INE946S07148 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2023) | 13.30% | 14.05% |
| INE080T07128 | 14.65% Future Ideas Co Ltd (31-Dec-2023) | 13.90% | 14.65% |

Franklin India Credit Risk Fund (Number of Segregated Portfolios – 3) - (under winding up)

| ISIN Number | Name of the Instrument | Previous Interest Rate | Revised Interest Rate |
|--------------|---|------------------------|-----------------------|
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | 12.30% | 12.55% |
| INE840S07093 | 12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | 11.90% | 12.15% |
| INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.15% | 12.65% |
| INE080T07086 | 13.25% Future Ideas Co Ltd (30-Sep-2020) | 12.75% | 13.25% |
| INE946S07130 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2022) | 12.80% | 13.30% |
| INE971Z07091 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | 12.25% | 12.50% |
| INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | 12.15% | 12.90% |
| INE971Z07091 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | 12.50% | 13.25% |
| INE946S07130 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2022) | 13.30% | 14.05% |
| INE946S07098 | 13.40% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.65% | 13.40% |
| INE080T07086 | 14.00% Future Ideas Co Ltd (30-Sep-2020) | 13.25% | 14.00% |

Annexure 1

Details of changes in coupon rate during the period April 24, 2020 to July 31, 2020

Franklin India Dynamic Accrual Fund (Number of Segregated Portfolios – 3) - (under winding up)

| ISIN Number | Name of the Instrument | Previous Interest Rate | Revised Interest Rate |
|--------------|---|------------------------|-----------------------|
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | 12.30% | 12.55% |
| INE840S07093 | 12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | 11.90% | 12.15% |
| INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.15% | 12.65% |
| INE080T07086 | 13.25% Future Ideas Co Ltd (30-Sep-2020) | 12.75% | 13.25% |
| INE285T07099 | 12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | 11.90% | 12.40% |
| INE971Z07059 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | 11.50% | 11.75% |
| INE971Z07109 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | 12.25% | 12.50% |
| INE946S07148 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2023) | 12.80% | 13.30% |
| INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | 12.15% | 12.90% |
| INE971Z07109 | 13.25% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | 12.50% | 13.25% |
| INE971Z07059 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | 11.75% | 12.50% |
| INE946S07148 | 14.05% Nufuture Digital (India) Ltd (31-Dec-2023) | 13.30% | 14.05% |
| INE946S07098 | 13.40% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.65% | 13.40% |
| INE080T07086 | 14.00% Future Ideas Co Ltd (30-Sep-2020) | 13.25% | 14.00% |
| INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | 12.40% | 13.15% |

Annexure 2

Details of changes in ratings during the period during the period April 24, 2020 to July 31, 2020

Franklin India Ultra Short Bond Fund (Number of Segregated Portfolios – 1) - (under winding up)

| Sr. No. | ISIN No | Name of security | Rating action | Date of event | Rating before event | Rating after event |
|---------|--------------|--|---------------|---------------|---------------------|--------------------|
| 1 | INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 2 | INE657N07597 | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 3 | INE157D08043 | 12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 4 | INE157D08019 | 11.25% Clix Capital Services Pvt Ltd (25-May-2023) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 5 | INE587B08037 | 12.50% Clix Finance India Pvt Ltd (06-Jan-2022) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 6 | INE157D08050 | 12.50% Clix Capital Services Pvt Ltd (06-May-2021) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 7 | INE157D08068 | 12.50% Clix Capital Services Pvt Ltd (06-Jul-2021) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 8 | INE157D08035 | 12.50% Clix Capital Services Pvt Ltd (06-Sep-2021) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 9 | INE157D08027 | 11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 10 | INE572E09478 | 7.50% PNB Housing Finance Ltd (15-Sep-2020) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 11 | INE572E09429 | 7.80% PNB Housing Finance Ltd (07-May-2021) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 12 | INE572E09361 | 8.47% PNB Housing Finance Ltd (01-Jul-2021) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 13 | INE572E09569 | 7.58% PNB Housing Finance Ltd (15-Mar-2021) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 14 | INE572E09452 | 7.63% PNB Housing Finance Ltd (15-Dec-2020) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 15 | INE572E09494 | 0.00% PNB Housing Finance Ltd (03-Aug-2020) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |

Franklin India Low Duration Fund (Number of Segregated Portfolios – 2) - (under winding up)

| Sr. No. | ISIN No | Name of security | Rating action | Date of event | Rating before event | Rating after event |
|---------|--------------|--|---------------|---------------|---------------------|--------------------|
| 1 | INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 2 | INE657N07597 | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 3 | INE157D08027 | 11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |

Franklin India Short Term Income Plan (Number of Segregated Portfolios – 3) - (under winding up)

| Sr. No. | ISIN No | Name of security | Rating action | Date of event | Rating before event | Rating after event |
|---------|--------------|--|---------------|---------------|---------------------|--------------------|
| 1 | INE657N07407 | 8.45% Edelweiss Rural & Corporate Services Ltd (11-Aug-2020) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 2 | INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 3 | INE657N07381 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 4 | INE080T07094 | 13.90% Future Ideas Co Ltd (31-Oct-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 5 | INE080T07102 | 13.90% Future Ideas Co Ltd (31-Jan-2022) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 6 | INE080T07110 | 13.90% Future Ideas Co Ltd (31-Jan-2023) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 7 | INE285T07099 | 12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 8 | INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 9 | INE946S07114 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 10 | INE946S07122 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2021) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 11 | INE971Z07034 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 12 | INE971Z07042 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 13 | INE971Z07075 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 14 | INE971Z07083 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 15 | INE971Z07091 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 16 | INE971Z07109 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 17 | INE459T07090 | 10.40% Vastu Housing Finance Corporation Ltd (27-Nov-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 18 | INE459T07025 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 19 | INE459T07082 | 10.40% Vastu Housing Finance Corporation Ltd (27-Nov-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 20 | INE157D08043 | 12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) | Downgrade | 01-Jul-20 | CARE AA- | CARE A+ |
| 21 | INE572E09429 | 7.80% PNB Housing Finance Ltd (07-May-2021) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 22 | INE572E09361 | 8.47% PNB Housing Finance Ltd (01-Jul-2021) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 23 | INE572E09403 | 7.91% PNB Housing Finance Ltd (29-Mar-2022) | Downgrade | 06-Jul-20 | CARE AA+ | CARE AA |
| 24 | INE285T07099 | 12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 25 | INE971Z07075 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 26 | INE971Z07083 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 27 | INE971Z07042 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 28 | INE971Z07109 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 29 | INE971Z07034 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 30 | INE971Z07091 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 31 | INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 32 | INE946S07122 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2021) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 33 | INE946S07114 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 34 | INE080T07102 | 13.90% Future Ideas Co Ltd (31-Jan-2022) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 35 | INE080T07094 | 13.90% Future Ideas Co Ltd (31-Oct-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 36 | INE080T07110 | 13.90% Future Ideas Co Ltd (31-Jan-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |

Franklin India Income Opportunities Fund (Number of Segregated Portfolios - 2) - (under winding up)

| Sr. No. | ISIN No | Name of security | Rating action | Date of event | Rating before event | Rating after event |
|---------|--------------|---|---------------|---------------|---------------------|--------------------|
| 1 | INE080T07128 | 13.90% Future Ideas Co Ltd (31-Dec-2023) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 2 | INE946S07148 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 3 | INE971Z07059 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 4 | INE459T07025 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 5 | INE459T07058 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 6 | INE459T07041 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 7 | INE971Z07059 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 8 | INE946S07148 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 9 | INE080T07128 | 13.90% Future Ideas Co Ltd (31-Dec-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |

Annexure 2

Details of changes in ratings during the period during the period April 24, 2020 to July 31, 2020

Franklin India Credit Risk Fund (Number of Segregated Portfolios – 3) - (under winding up)

| Sr. No. | ISIN No | Name of security | Rating action | Date of event | Rating before event | Rating after event |
|---------|--------------|--|---------------|---------------|---------------------|--------------------|
| 1 | INE657N07381 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 2 | INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 3 | INE840S07093 | 12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Downgrade | 26-May-20 | CARE A(CE) | CARE BBB+(CE) |
| 4 | INE080T07086 | 13.25% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 5 | INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 6 | INE946S07130 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2022) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 7 | INE971Z07091 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 8 | INE971Z07091 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 9 | INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 10 | INE946S07130 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2022) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 11 | INE080T07086 | 13.25% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 12 | INE840S07093 | 12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Downgrade | 31-Jul-20 | CARE BBB+(CE) | CARE BB(CE) |

Franklin India Dynamic Accrual Fund (Number of Segregated Portfolios – 3) - (under winding up)

| Sr. No. | ISIN No | Name of security | Rating action | Date of event | Rating before event | Rating after event |
|---------|--------------|--|---------------|---------------|---------------------|--------------------|
| 1 | INE657N07381 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 2 | INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | Downgrade | 06-May-20 | ICRA AA- | ICRA A+ |
| 3 | INE840S07093 | 12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Downgrade | 26-May-20 | CARE A(CE) | CARE BBB+(CE) |
| 4 | INE080T07086 | 13.25% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 5 | INE285T07099 | 12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 6 | INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 7 | INE946S07148 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 28-May-20 | BWR A-(CE) | BWR BBB+(CE) |
| 8 | INE971Z07059 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 9 | INE971Z07109 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | Downgrade | 28-May-20 | BWR A(CE) | BWR A-(CE) |
| 10 | INE459T07058 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | Upgrade | 11-Jun-20 | BWR A | BWR A+ |
| 11 | INE285T07099 | 12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 12 | INE971Z07059 | 11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 13 | INE971Z07109 | 12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 14 | INE946S07098 | 12.65% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 15 | INE946S07148 | 13.30% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 16 | INE080T07086 | 13.25% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 17 | INE840S07093 | 12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Downgrade | 31-Jul-20 | CARE BBB+(CE) | CARE BB(CE) |

Annexure 3

Security level details for the amounts received during the period April 24, 2020 to July 31, 2020 on maturities/ sale/ prepayment

Franklin India Ultra Short Bond Fund (Number of Segregated Portfolios – 1) - (under winding up)

| Receipt date | ISIN Number | Name of the Instrument | Group | Maturity value/
Sale value/
Part payment amount
(Rs. in Lakhs) | Maturity date | Notes |
|--------------|--------------|---|----------------------|---|---------------|---|
| 24-Apr-20 | INE804I08601 | 12.00% ECL Finance Ltd (24-Apr-2020) | Edelweiss Capital | 1,925.00 | 24-Apr-2020 | Received full value on maturity date |
| 24-Apr-20 | INE146O08050 | 12.40% Hinduja Leyland Finance Ltd (26-Apr-2020) | Hinduja | 5,000.00 | 26-Apr-2020 | Received full value on April 24, 2020 |
| 28-Apr-20 | INE090A08TW2 | 9.20% ICICI Bank Ltd (17-Mar-2022) | ICICI | 681.02 | 17-Mar-2022 | Sale of securities on April 28, 2020 |
| 29-Apr-20 | INE252T07057 | 9.70% Xander Finance Pvt Ltd (30-Apr-2021) | Xander | 1,250.00 | 30-Apr-2021 | Received part payment on April 29, 2020 as per the issuance terms |
| 30-Apr-20 | INE572E09411 | 7.46% PNB Housing Finance Ltd (30-Apr-2020) | Punjab National Bank | 7,000.00 | 30-Apr-2020 | Received full value on maturity date |
| 08-May-20 | INE140A07401 | 10.00% Piramal Enterprises Ltd (15-May-2020) | Ajay Piramal | 27,000.00 | 15-May-2020 | Received full value on May 8, 2020 as prepayment |
| 08-May-20 | INE922K07013 | 9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) | India Shelter | 178.57 | 10-Feb-2022 | Received part payment on May 8, 2020 as per the issuance terms |
| 18-May-20 | INE754R14102 | Hero Future Energies Pvt Ltd (18-May-2020) | Hero | 15,000.00 | 18-May-2020 | Received full value on maturity date |
| 26-May-20 | INE140A07435 | 10.00% Piramal Enterprises Ltd (29-May-2020) | Ajay Piramal | 31,000.00 | 29-May-2020 | Received full value on May 26, 2020 as prepayment |
| 11-Jun-20 | INE945W07019 | 10.75% Incred Financial Services Pvt Ltd (22-Jun-2020) | Incred | 10,700.00 | 22-Jun-2020 | Received full value on June 11, 2020 as prepayment |
| 11-Jun-20 | INE945W07027 | 0.00% Incred Financial Services Pvt Ltd (22-Jun-2020) | Incred | 6,302.91 | 22-Jun-2020 | Received full value (including redemption premium) on June 11, 2020 as prepayment |
| 17-Jun-20 | INE572E09270 | 8.59% PNB Housing Finance Ltd (17-Jun-2020) | Punjab National Bank | 500.00 | 17-Jun-2020 | Received full value on maturity date |
| 19-Jun-20 | INE01HV07015 | 12.00% Vivriti Capital Pvt Ltd (19-Mar-2021) | Creation Investments | 500.00 | 19-Mar-2021 | Received part payment on June 19, 2020 as per the issuance terms |
| 19-Jun-20 | INE316W07013 | 0.00% Hero Solar Energy Pvt Ltd (21-Jun-2022) | Hero | 23,724.39 | 21-Jun-2022 | Received full value on June 19, 2020 on exercise of put option |
| 19-Jun-20 | INE918T07038 | 0.00% Hero Wind Energy Pvt Ltd (21-Jun-2022) | Hero | 16,048.85 | 21-Jun-2022 | Received full value on June 19, 2020 on exercise of put option |
| 26-Jun-20 | INE931Q08035 | 8.40% Promont Hillside Pvt Ltd (26-Jun-2020) | Tata | 8,360.00 | 26-Jun-2020 | Received full value on maturity date |
| 30-Jun-20 | INE548V07039 | 8.5666% Nuvocon Vistas Corp Ltd (14-Sep-2020) | Nirma | 37,689.06 | 14-Sep-2020 | Received full value on June 30, 2020 as prepayment |
| 30-Jun-20 | INE598K07011 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) | Tata | 150.15 | 31-Mar-2029 | Received part payment on June 30, 2020 as per the issuance terms |
| 14-Jul-20 | INE572E09460 | 7.63% PNB Housing Finance Ltd (14-Jul-2020) | Punjab National Bank | 7,500.00 | 14-Jul-2020 | Received full value on maturity date |
| 20-Jul-20 | INE540P07285 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021) | UP Power Corporation | 5,610.00 | 20-Jan-2021 | Received part payment on July 20, 2020 as per the issuance terms |
| 20-Jul-20 | INE540P07194 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020) | UP Power Corporation | 5,075.00 | 20-Oct-2020 | Received part payment on July 20, 2020 as per the issuance terms |
| 29-Jul-20 | INE155A08357 | 7.28% Tata Motors Ltd (29-Jul-2020) | Tata | 6,500.00 | 29-Jul-2020 | Received full value on maturity date |
| | | | Total | 217,694.95 | | |

Franklin India Low Duration Fund (Number of Segregated Portfolios – 2) - (under winding up)

| Receipt date | ISIN Number | Name of the Instrument | Group | Maturity value/
Sale value/
Part payment amount
(Rs. in Lakhs) | Maturity date | Notes |
|--------------|--------------|--|----------------------|---|---------------|--|
| 26-May-20 | INE140A07435 | 10.00% Piramal Enterprises Ltd (29-May-2020) | Ajay Piramal | 3,500.00 | 29-May-2020 | Received full value on May 26, 2020 as prepayment |
| 11-Jun-20 | INE945W07019 | 10.75% Incred Financial Services Pvt Ltd (22-Jun-2020) | Incred | 1,800.00 | 22-Jun-2020 | Received full value on June 11, 2020 as prepayment |
| 30-Jun-20 | INE209W07010 | 9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 4.57 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 10.80 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE548V07047 | 8.66% Nuvocon Vistas Corporation Ltd (14-Sep-2021) | Nirma | 3,286.99 | 14-Sep-2021 | Received full value on June 30, 2020 as prepayment |
| 30-Jun-20 | INE598K07011 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) | Tata | 38.42 | 31-Mar-2029 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE964Q07012 | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) | Renew | 20.07 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 17-Jul-20 | INE721A07MS7 | 7.80% Shriram Transport Finance Co Ltd (17-Jul-2020) | Shriram Transport | 2,500.00 | 17-Jul-2020 | Received full value on maturity date |
| 20-Jul-20 | INE540P07285 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021) | UP Power Corporation | 2,760.00 | 20-Jan-2021 | Received part payment on July 20, 2020 as per the issuance terms |
| 20-Jul-20 | INE540P07194 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020) | UP Power Corporation | 435.00 | 20-Oct-2020 | Received part payment on July 20, 2020 as per the issuance terms |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 1,500.00 | 29-Jul-2020 | Received pre-payment of INR 1,500 Lakhs on July 22, 2020 out of the total maturity amount of INR 6,000 Lakhs due on July 29, 2020. |
| 29-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 4,500.00 | 29-Jul-2020 | Received full value on maturity date |
| | | | Total | 20,355.85 | | |

Franklin India Short Term Income Plan (Number of Segregated Portfolios – 3) - (under winding up)

| Receipt date | ISIN Number | Name of the Instrument | Group | Maturity value/
Sale value/
Part payment amount
(Rs. in Lakhs) | Maturity date | Notes |
|--------------|--------------|--|----------------------|---|---------------|--|
| 29-Apr-20 | INE252T07057 | 9.70% Xander Finance Pvt Ltd (30-Apr-2021) | Xander | 1,250.00 | 30-Apr-2021 | Received part payment on April 29, 2020 as per the issuance terms |
| 08-May-20 | INE720G08082 | Jindal Power Ltd (SBI + 100 Bps) (22-Dec-2020) | Jindal | 1,860.00 | 22-Dec-2020 | Received full value on May 8, 2020 as prepayment |
| 19-Jun-20 | INE01HV07015 | 12.00% Vivriti Capital Pvt Ltd (19-Mar-2021) | Creation Investments | 3,475.00 | 19-Mar-2021 | Received part payment on June 19, 2020 as per the issuance terms |
| 19-Jun-20 | INE316W07013 | 0.00% Hero Solar Energy Pvt Ltd (21-Jun-2022) | Hero | 697.78 | 21-Jun-2022 | Received full value on June 19, 2020 on exercise of put option |
| 19-Jun-20 | INE918T07038 | 0.00% Hero Wind Energy Pvt Ltd (21-Jun-2022) | Hero | 697.78 | 21-Jun-2022 | Received full value on June 19, 2020 on exercise of put option |
| 30-Jun-20 | INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 3,300.00 | 11-Jun-2021 | Received part payment on June 30, 2020 as per issuance terms. Please refer ### in portfolio |
| 30-Jun-20 | INE209W07010 | 9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 189.66 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 13.50 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) | Renew | 34.17 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE964Q07012 | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) | Renew | 142.72 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 20-Jul-20 | INE540P07285 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021) | UP Power Corporation | 1,625.00 | 20-Jan-2021 | Received part payment on July 20, 2020 as per the issuance terms |
| 20-Jul-20 | INE540P07194 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020) | UP Power Corporation | 190.00 | 20-Oct-2020 | Received part payment on July 20, 2020 as per the issuance terms |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 1,500.00 | 29-Jul-2020 | Received pre-payment of INR 1,500 Lakhs on July 22, 2020 out of the total maturity amount of INR 7,500 Lakhs due on July 29, 2020. |
| 29-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 6,000.00 | 29-Jul-2020 | Received full value on maturity date |
| 31-Jul-20 | INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-2021 | Received part payment on July 31, 2020 as per issuance terms. Please refer ### in portfolio |
| 31-Jul-20 | INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-2021 | Received part payment on July 31, 2020 as per issuance terms. Please refer ### in portfolio |
| 31-Jul-20 | INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Future | 656.41 | 07-Nov-2020 | Received part payment on July 31, 2020 as per the issuance terms |
| | | | Total | 25,032.01 | | |

Annexure 3

Security level details for the amounts received during the period April 24, 2020 to July 31, 2020 on maturities/ sale/ prepayment

Franklin India Income Opportunities Fund (Number of Segregated Portfolios - 2) - (under winding up)

| Receipt date | ISIN Number | Name of the Instrument | Group | Maturity value/
Sale value/
Part payment amount
(Rs. in Lakhs) | Maturity date | Notes |
|--------------|--------------|---|-------|---|---------------|--|
| 30-Jun-20 | INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 22.50 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE598K07011 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) | Tata | 25.91 | 31-Mar-2029 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE598K07029 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) | Tata | 26.55 | 31-Mar-2029 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) | Renew | 9.76 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE964Q07012 | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) | Renew | 85.86 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| | | Total | | 170.58 | | |

Franklin India Credit Risk Fund (Number of Segregated Portfolios – 3) - (under winding up)

| Receipt date | ISIN Number | Name of the Instrument | Group | Maturity value/
Sale value/
Part payment amount
(Rs. in Lakhs) | Maturity date | Notes |
|--------------|--------------|--|----------------------|---|---------------|---|
| 08-May-20 | INE140A07401 | 10.00% Piramal Enterprises Ltd (15-May-2020) | Ajay Piramal | 23,000.00 | 15-May-2020 | Received full value on May 8, 2020 as prepayment |
| 26-May-20 | INE140A07435 | 10.00% Piramal Enterprises Ltd (29-May-2020) | Ajay Piramal | 11,500.00 | 29-May-2020 | Received full value on May 26, 2020 as prepayment |
| 19-Jun-20 | INE01HV07015 | 12.00% Vivriti Capital Pvt Ltd (19-Mar-2021) | Creation Investments | 1,000.00 | 19-Mar-2021 | Received part payment on June 19, 2020 as per the issuance terms |
| 29-Jun-20 | INE458007036 | 9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) | Renew | 190.00 | 30-Sep-2030 | Received part payment on June 29, 2020 as per the issuance terms |
| 30-Jun-20 | INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-2021 | Received part payment on June 30, 2020 as per issuance terms.
Please refer ### in portfolio |
| 30-Jun-20 | INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 11.70 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) | Renew | 51.48 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 14,500.00 | 29-Jul-2020 | Received pre-payment of INR 14,500 Lacs on July 22, 2020 out of the total maturity amount of INR 15,000 Lakhs due on July 29, 2020. |
| 29-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 500.00 | 29-Jul-2020 | Received full value on maturity date |
| 31-Jul-20 | INE124N07168 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 800.00 | 11-Jun-2021 | Received part payment on July 31, 2020 as per issuance terms.
Please refer ### in portfolio |
| 31-Jul-20 | INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Future | 727.92 | 11-Aug-2020 | Received part payment on July 31, 2020 as per the issuance terms |
| | | Total | | 53,981.09 | | |

Franklin India Dynamic Accrual Fund (Number of Segregated Portfolios – 3) - (under winding up)

| Receipt date | ISIN Number | Name of the Instrument | Group | Maturity value/
Sale value/
Part payment amount
(Rs. in Lakhs) | Maturity date | Notes |
|--------------|--------------|--|---------------|---|---------------|---|
| 02-May-20 | INE316W07021 | 11.84% Hero Solar Energy Pvt Ltd (10-Jun-2022) | Hero | 10,000.00 | 10-Jun-2020 | Received full value on May 2, 2020 as prepayment |
| 08-May-20 | INE720G08082 | Jindal Power Ltd (SBI + 100 Bps) (22-Dec-2020) | Jindal | 560.00 | 22-Dec-2020 | Received full value on May 8, 2020 as prepayment |
| 08-May-20 | INE922K07013 | 9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) | India Shelter | 178.57 | 10-Feb-2022 | Received part payment on May 8, 2020 as per the issuance terms |
| 26-May-20 | INE140A07435 | 10.00% Piramal Enterprises Ltd (29-May-2020) | Ajay Piramal | 4,000.00 | 29-May-2020 | Received full value on May 26, 2020 as prepayment |
| 19-Jun-20 | INE918T07038 | 0.00% Hero Wind Energy Pvt Ltd (21-Jun-2022) | Hero | 697.78 | 21-Jun-2022 | Received part payment on June 19, 2020 as per the issuance terms |
| 29-Jun-20 | INE458007036 | 9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) | Renew | 76.00 | 30-Sep-2030 | Received part payment on June 29, 2020 as per the issuance terms |
| 30-Jun-20 | INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) | Renew | 4.50 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE598K07011 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) | Tata | 51.31 | 31-Mar-2029 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) | Renew | 39.05 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 30-Jun-20 | INE964Q07012 | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) | Renew | 50.18 | 31-Mar-2023 | Received part payment on June 30, 2020 as per the issuance terms |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 4,000.00 | 29-Jul-2020 | Received pre-payment of INR 4,000 Lacs on July 22, 2020 out of the total maturity amount of INR 9,000 Lakhs due on July 29, 2020. |
| 29-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 5,000.00 | 29-Jul-2020 | Received full value on maturity date |
| 31-Jul-20 | INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 800.00 | 11-Jun-2021 | Received part payment on July 31, 2020 as per issuance terms.
Please refer ### in portfolio |
| 31-Jul-20 | INE285T07099 | 13.15% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Future | 416.50 | 07-Nov-2020 | Received part payment on July 31, 2020 as per the issuance terms |
| 31-Jul-20 | INE840S07093 | 12.90% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Future | 344.98 | 11-Aug-2020 | Received part payment on July 31, 2020 as per the issuance terms |
| | | Total | | 26,218.87 | | |