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



Portfolio Statement as on August 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 e	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 dat Interest rate reset date
INE137K07018	4.00% HPCL-Mittal Energy Ltd (03-Sep-2020) !!!	ICRA AA+	HPCL Mittal	650	11,801.79	1.19	03-Sep-2020	-	-
INE572E09478	7.50% PNB Housing Finance Ltd (15-Sep-2020)	CARE AA	Punjab National Bank	700	6,996.68	0.70	15-Sep-2020	-	-
INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020) !!!	ICRA A	Small Business Fincredit		11,907.37	1.20	28-Sep-2020	_	
INE905007028	8.25% Vizag General Cargo Berth Pvt Ltd (30-Sep-2020)	CRISIL AA(CE)	Vedanta	1,000	9,983.03	1.01	30-Sep-2020	_	
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A+(CE)	UP Power Corporation	2,030	5,071.04	0.51	20-0ct-2020	-	
								-	-
INE721A07MW9	7.6414% Shriram Transport Finance Co Ltd (10-Nov-2020)	CRISIL AA+	Shriram Transport	200	1,981.42	0.20	10-Nov-2020		-
INE572E09452	7.63% PNB Housing Finance Ltd (15-Dec-2020)	CARE AA	Punjab National Bank	1,000	9,932.76	1.00	15-Dec-2020	-	-
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	CRISIL A+(CE)	UP Power Corporation	2,244	11,221.26	1.13	20-Jan-2021	-	-
INE403D08025	0.00% Bharti Telecom Ltd (19-Feb-2021) !!!	CRISIL AA+	Bharti	2,400	30,088.75	3.03	19-Feb-2021	-	-
INE003S07213	12.75% Renew Power Ltd (26-Feb-2021)	CARE A+	Renew	2,890	28,810.06	2.90	26-Feb-2021	-	-
INE321N07244	0.00% KKR India Financial Services Pvt Ltd (10-Mar-2021) !!!	CRISIL AA	KKR	7	948.26	0.10	10-Mar-2021	-	-
INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	ICRA A+	Xander	1,600	8,022.27	0.81	15-Mar-2021	-	-
INE572E09569	7.58% PNB Housing Finance Ltd (15-Mar-2021)	CARE AA	Punjab National Bank	550	5,422.65	0.55	15-Mar-2021	-	-
INE081A08165	11.80% Tata Steel Ltd (18-Mar-2021)	CARE AA-	Tata	750	7,670.40	0.77	18-Mar-2021	-	-
INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	ICRA A-	Creation Investments	200	1,484.09	0.15	19-Mar-2021	-	-
INE252T07057	9.70% Xander Finance Pvt Ltd (30-Apr-2021)	ICRA A+	Xander	500	2,503.18	0.25	30-Apr-2021	_	_
									-
INE949L08152	11.75% AU Small Finance Bank Ltd (04-May-2021)	IND AA-	AU Financiers	750	7,688.40	0.77	04-May-2021	-	-
INE157D08050	12.50% Clix Capital Services Pvt Ltd (06-May-2021) *** !!!	CARE A+	CLIX	1,000	10,029.54	1.01	06-May-2021	-	-
INE572E09429	7.80% PNB Housing Finance Ltd (07-May-2021)	CARE AA	Punjab National Bank	1,000	9,837.51	0.99	07-May-2021	-	-
INE721A07NI6	8.55% Shriram Transport Finance Co Ltd (21-May-2021)	CRISIL AA+	Shriram Transport	550	5,315.48	0.54	21-May-2021	-	-
INE245A08034	11.40% Tata Power Co Ltd (02-Jun-2021)	CARE AA	Tata	670	6,903.59	0.70	02-Jun-2021	-	-
INE371K08128	0.00% Tata Realty & Infrastructure Ltd (04-Jun-2021) !!!	ICRA AA	Tata	2,000	22,698.50	2.29	04-Jun-2021	-	-
INE155A08365	7.40% Tata Motors Ltd (29-Jun-2021)	CARE AA-	Tata	502	5,042.68	0.51	29-Jun-2021	-	_
INE572E09361	8.47% PNB Housing Finance Ltd (01-Jul-2021)	CARE AA	Punjab National Bank	1,910	18,848.40	1.90	01-Jul-2021	-	
									-
INE157D08068	12.50% Clix Capital Services Pvt Ltd (06-Jul-2021) *** !!!	CARE A+	CLIX	1,000	10,038.06	1.01	06-Jul-2021	-	-
INE721A07NV9	9.10% Shriram Transport Finance Co Ltd (12-Jul-2021)	CRISIL AA+	Shriram Transport	300,000	2,893.75	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	8,000.52	0.81	16-Jul-2021	-	-
INITOTOMADODE 1	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series A (16-Jul-2021) ***	ICDA A	Northern Arc	000	0.000 E2	0.01	16-Jul-2021		
INE850M08051	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series C	ICRA A+		800	8,000.52	0.81		-	-
INE850M08077	(16-Jul-2021) ***	ICRA A+	Northern Arc	780	7,800.51	0.79	16-Jul-2021	-	-
INE146008084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	280	2,816.81	0.28	21-Jul-2021	-	-
INE694L07123	9.23% Talwandi Sabo Power Ltd (30-Jul-2021)	CRISIL AA(CE)	Vedanta	750	7,265.20	0.73	30-Jul-2021	-	-
INE941D08065	10.25% Sikka Ports & Terminals Ltd (22-Aug-2021)	CRISIL AAA	Reliance	22	231.79	0.02	22-Aug-2021	-	-
INE157D08035	12.50% Clix Capital Services Pvt Ltd (06-Sep-2021) *** !!!	CARE A+	CLIX	1,000	10,040.39	1.01	06-Sep-2021	-	-
INE155A08316	7.50% Tata Motors Ltd (20-Oct-2021)	CARE AA-	Tata	34	341.98	0.03	20-0ct-2021	-	-
	Indostar Capital Finance Ltd (SBI MCLR + 325 Bps)								
INE896L07660	(02-Nov-2021) *** !!!	CARE AA-	Indostar	3,900	39,028.82	3.93	02-Nov-2021	-	-
INE157D08043	12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) *** !!!	CARE A+	CLIX	900	9,046.58	0.91	12-Nov-2021	-	-
INE657N07597	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) ***	ICRA A+	Edelweiss Capital	7,500	36,972.45	3.72	29-Nov-2021	_	_
	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR +								
INE657N07605	250 Bps) (29-Nov-2021) - Series II ***	CRISIL AA-	Edelweiss Capital	3,650	36,360.46	3.66	29-Nov-2021	-	-
INE587B08037	12.50% Clix Finance India Pvt Ltd (06-Jan-2022) *** !!!	CARE A+	CLIX	1,000	10,061.77	1.01	06-Jan-2022	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	938	9,327.52	0.94	20-Jan-2022	-	-
INE918T07020	0.00% Hero Wind Energy Pvt Ltd (08-Feb-2022) !!!	ICRA A	Hero	890	13,487.67	1.36	08-Feb-2022	-	-
NE922K07013	9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) !!!	ICRA A	India Shelter	2,500	1,067.73	0.11	10-Feb-2022	-	-
NE140A07567	9.60% Piramal Enterprises Ltd (06-May-2022) ***	CARE AA	Ajay Piramal	2,550	25,517.24	2.57	06-May-2022	-	
								-	
NE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	500	5,272.38	0.53	21-Aug-2022		
NE003S07155	11.96% Renew Power Ltd (28-Sep-2022) !!!	CARE A+	Renew	850	8,546.04	0.86	28-Sep-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023) Indostar Capital Finance Ltd (1Y SBI MCLR + 200 Bps)		UP Power Corporation	61	600.66	0.06	20-Jan-2023	-	-
INE896L07561	(02-May-2023) ***	CARE AA-	Indostar	4,400	43,513.27	4.38	02-May-2023	-	
INE157D08019	11.25% Clix Capital Services Pvt Ltd (25-May-2023) *** !!!	CARE A+	CLIX	2,000	19,934.86	2.01	25-May-2023	-	-
NE157D08027	11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) *** !!! Motilal Oswal Home Finance Ltd (SBI MCLR + 215 Bps)	CARE A+	CLIX	2,350	23,422.40	2.36	27-Jun-2023	- Interest rate	-
NE658R08149	(28-Sep-2023) JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps)	CRISIL AA-	Motilal Oswal	2,000	20,026.24	2.02	28-Sep-2023	reset sss	28-Sep-202
INE651J07739	(23-Jul-2024) ***	ICRA AA	JM Financial	5,400	54,157.57	5.45	23-Jul-2024	Interest rate	-
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	70	570.96	0.06	30-Jun-2027	Interest rate reset sss	30-Jun-202
INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!	ICRA A	Tata	20,127	19,251.27	1.94	31-Mar-2029	Interest rate reset sss	30-Sep-202
Sub Total					673,804.51	67.85			
Call, Cash & Other Assets					319,302.73	32.15			

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 August 31, 2020 is 25.31%

^{***} 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.

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



Details of securities matured/ sold/ prepaid during the period August 15 to August 31, 2020

ISIN Number	Name of the Instrument	Group	Maturity / Sale value/ Part payment amount (Rs. in Lakhs)		Notes
INE205A07030	9.45% Vedanta Ltd (17-Aug-2020)	Vedanta	79,000.00	17-Aug-2020	Received full value on maturity date
	Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps)				Received full value on August 24, 2020 on exercise of
INE658R07257	(24-Aug-2023)	Motilal Oswal	15,000.00	24-Aug-2023	put option on interest reset date

Amounts received during the period April 24, 2020 to August 14, 2020 on maturities/sale/prepayment - INR 2,66,373.52 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 August 31, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets	
CLIX	92,573.61	9.32%	
Indostar	82,542.09	8.31%	
Edelweiss Capital	73,903.87	7.44%	
Tata	67,180.80	6.76%	
JM Financial	54,157.57	5.45%	
Punjab National Bank	51,037.99	5.14%	
Renew	37,356.10	3.76%	
Bharti	30,088.75	3.03%	
UP Power Corporation	26,220.48	2.64%	
Ajay Piramal	25,517.24	2.57%	
Northern Arc	23,801.55	2.40%	
Motilal Oswal	20,026.24	2.02%	
Vedanta	17,248.23	1.74%	
Hero	13,487.67	1.36%	
Small Business Fincredit	11,907.37	1.20%	
HPCL Mittal	11,801.79	1.19%	
Xander	10,525.45	1.06%	
Shriram Transport	10,190.64	1.03%	
AU Financiers	7,688.40	0.77%	
Hinduja	2,816.81	0.28%	
Creation Investments	1,484.09	0.15%	
India Shelter	1,067.73	0.11%	
KKR	948.26	0.10%	
Reliance	231.79	0.02%	
Call, Cash & Other Assets	319,302.73	32.15%	
Grand Total	993,107.24	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



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 find scheme. principal or returns in any of the mutual fund scheme.

Product Label

This product is suitable for

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



principal will be at Moderate risk

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

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



Portfolio Statement as on August 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)		Quantity	Market Value (Rs. in Lakhs)		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
INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020) !!!	ICRA A	Small Business Fincredit	1,750	17,510.83	7.17	28-Sep-2020	-	-
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A+(CE)	UP Power Corporation	174	434.66	0.18	20-0ct-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
	11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd								
INE428K07011	(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	5,510.62	2.26	20-Jan-2021	-	-
INE003S07213	12.75% Renew Power Ltd (26-Feb-2021)	CARE A+	Renew	2,170	21,632.47	8.86	26-Feb-2021	-	-
INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	ICRA A+	Xander	400	2,005.57	0.82	15-Mar-2021	-	-
INE945W07035	10.25% Incred Financial Services Pvt Ltd (26-Apr-2021)	CARE A	Incred	300	3,003.44	1.23	26-Apr-2021	-	-
INE721A07NQ9	0.00% Shriram Transport Finance Co Ltd (31-May-2021)	CRISIL AA+	Shriram Transport	250	2,951.78	1.21	31-May-2021	-	-
INE146008084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	250	2,515.01	1.03	21-Jul-2021	-	-
INE694L07123	9.23% Talwandi Sabo Power Ltd (30-Jul-2021)	CRISIL AA(CE)	Vedanta	1,000	9,686.93	3.97	30-Jul-2021	-	-
INE265J07365	12.40% JM Financial Asset Reconstruction Co Ltd (02-Aug-2021)	ICRA AA-	JM Financial	240	2,412.87	0.99	02-Aug-2021	-	-
INE540P07202	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)	CRISIL A+(CE)	UP Power Corporation	300	2,980.12	1.22	20-0ct-2021	-	-
INE896L07660	Indostar Capital Finance Ltd (SBI MCLR + 325 Bps) (02-Nov-2021) *** !!!	CARE AA-	Indostar	350	3,502.59	1.43	02-Nov-2021	_	
	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR +								
INE657N07597	250 Bps) (29-Nov-2021) ***	ICRA A+	Edelweiss Capital	2,000	9,859.32	4.04	29-Nov-2021	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	176	1,750.15	0.72	20-Jan-2022	-	-
INE918T07020	0.00% Hero Wind Energy Pvt Ltd (08-Feb-2022) !!!	ICRA A	Hero	310	4,697.95	1.92	08-Feb-2022	-	-
								Interest rate	
INE615S07065	12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	1,450	14,654.47	6.00	28-Mar-2022	reset sss	26-Mar-2021
INE265J07324	11.50% JM Financial Asset Reconstruction Co Ltd (29-Mar-2022)	ICRA AA-	JM Financial	1,500	14,755.29	6.04	29-Mar-2022	-	-
INE516Y07089	9.50% Piramal Capital & Housing Finance Ltd (21-Apr-2022)	CARE AA	Ajay Piramal	150	1,170.05	0.48	21-Apr-2022	-	-
INE265J07316	11.50% JM Financial Asset Reconstruction Co Ltd (29-May-2022)	ICRA AA-	JM Financial	1,300	12,774.85	5.23	29-May-2022	-	-
INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE AA(CE)	Shapoorji Pallonji	600	5,352.37	2.19	03-Jun-2022	-	-
INE128S07408	12.64% Five-Star Business Finance Ltd (28-Jun-2022)	ICRA A	Five Star Business Financ	e 250	2,508.84	1.03	28-Jun-2022	Put and Call	18-Jun-2021
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	780	8,224.91	3.37	21-Aug-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	1,498	15,111.08	6.19	01-Nov-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	55	541.58	0.22	20-Jan-2023	-	-
INE128S07333	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance		1,480.01	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	1,556.86	0.64	31-Mar-2023	_	_
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	120	1,064.49	0.44	31-Mar-2023	-	-
INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	40	338.10	0.14	31-Mar-2023	_	
INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	CARE A-(CE)	Sadbhav	232	2,944.02	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	6,478.54	2.65	27-Jun-2023	- ut unu oun	20 Apr 2021
INE124N07309	12.00% Ess Kay Fincorp Ltd (01-Aug-2023)	CRISIL A	Esskay	2,000	20,919.46	8.57	01-Aug-2023	Put	31-Jan-2021
INE540P07319	10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)	CRISIL A+(CE)	UP Power Corporation	62	604.57	0.25	19-Jan-2024	-	31-0dii-2021
INE721A08DF1	9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)	CRISIL AA+	Shriram Transport	250	2,111.67	0.86	21-Jun-2024		-
INE651J07739	JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) ***	ICRA AA	JM Financial	500	5,014.59	2.05	23-Jul-2024		
INE721A08DE4	10.25% Shriram Transport Finance Co Ltd (27-Dec-2024)	CRISIL AA+	Shriram Transport	500	4,379.62	1.79	23-Jui-2024 27-Dec-2024	-	-
INE540P07327	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)	CRISIL A+(CE)	UP Power Corporation	62	600.28	0.25	20-Jan-2025	-	-
11413401 01321	10.15 /0 Ottai i rauesii i ovvei Gorporation Etu (20-Jan-2025)	OHIOL AT (UE)	or rower corporation	υZ	000.28	0.23	20-0all-2023	Interest rate	
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	200	1,631.30	0.67	30-Jun-2027	reset sss	30-Jun-2022
INE721A08DA2	9.00% Shriram Transport Finance Co Ltd (28-Mar-2028)	CRISIL AA+	Shriram Transport	115	820.60	0.34	28-Mar-2028	-	-
INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!	ICRA A	Tata	5,150	4,925.92	2.02	31-Mar-2029	Interest rate reset sss	30-Sep-2020
Total					220,878.40	90.43			
Net receivable (Essel Infraprojects Ltd. matured on					4 007 74	4.00			
May 22, 2020) ~~~					4,387.74	1.80			
Total					225,266.14	92.23			
Call, Cash & Other Assets					18,977.31	7.77			
Net Assets					244,243.46	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 August 31, 2020 is 24.97%

\*\*\* 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 raset 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 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.

# Franklin India Low Duration Fund (Number of Segregated Portfolio - 2) - (under winding up)



#### Details of securities matured/ sold/ prepaid during the period August 15 to August 31, 2020

| ISIN Number  | Name of the Instrument                              | Group         | Maturity /<br>Sale value/ Part<br>payment amount<br>(Rs. in Lakhs) | Maturity<br>date | Notes                                                               |
|--------------|-----------------------------------------------------|---------------|--------------------------------------------------------------------|------------------|---------------------------------------------------------------------|
| INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020)                     | Vedanta       | 4,500.00                                                           | 17-Aug-20        | Received full value on maturity date                                |
|              | Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) |               |                                                                    |                  | Received full value on August 24, 2020 on exercise of put option on |
| INE658R07257 | (24-Aug-2023)                                       | Motilal Oswal | 9,150.00                                                           | 24-Aug-23        | interest reset date                                                 |

# Amounts received during the period April 24, 2020 to August 14, 2020 on maturities/ sale/ prepayment. - INR 20,355.85 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. 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 August 31, 2020

| Group                      | Market Value<br>(Rs. in Lakhs) | % to Net Assets |  |
|----------------------------|--------------------------------|-----------------|--|
| Renew                      | 39,703.00                      | 16.26%          |  |
| JM Financial               | 34,957.60                      | 14.31%          |  |
| Vedanta                    | 24,341.40                      | 9.97%           |  |
| Esskay                     | 20,919.46                      | 8.57%           |  |
| Small Business Fincredit   | 17,510.83                      | 7.17%           |  |
| Tata                       | 13,150.84                      | 5.38%           |  |
| UP Power Corporation       | 12,421.97                      | 5.09%           |  |
| Edelweiss Capital          | 11,490.62                      | 4.70%           |  |
| Shriram Transport          | 10,263.67                      | 4.20%           |  |
| CLIX                       | 6,478.54                       | 2.65%           |  |
| Shapoorji Pallonji         | 5,352.37                       | 2.19%           |  |
| Hero                       | 4,697.95                       | 1.92%           |  |
| Five Star Business Finance | 3,988.85                       | 1.63%           |  |
| Indostar                   | 3,502.59                       | 1.43%           |  |
| Incred                     | 3,003.44                       | 1.23%           |  |
| Sadbhav                    | 2,944.02                       | 1.21%           |  |
| Hinduja                    | 2,515.01                       | 1.03%           |  |
| Xander                     | 2,005.57                       | 0.82%           |  |
| Ajay Piramal               | 1,170.05                       | 0.48%           |  |
| Reliance - ADAG            | 460.64                         | 0.19%           |  |
| Call, Cash & Other Assets  | 23,365.06                      | 9.57%           |  |
| Grand Total                | 244,243.46                     | 100.00%         |  |

# 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 August 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) |        | 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 B+                                                | A V Birla | 1,510    | 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 |                  |                                        |                                                 |

<sup>^ ^</sup> 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

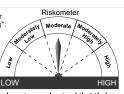


All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to relatively higher risk of downgrade or default and 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.

#### Product Label

This product is suitable for investors who are seeking\*

- Regular income for short term
- A fund that focuse 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.

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



Portfolio Statement as on August 31, 2020

## **MAIN PORTFOLIO**

| ISIN Number   | Name of the Instrument (Refer Annexure 1 for changes in coupon rate)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Rating<br>(Refer Annexure<br>2 for changes<br>in ratings) |                            | 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<br>floor and no cap | Put Option<br>Date/ Put and<br>Call Option date<br>Interest rate<br>reset date |
|---------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------|----------|--------------------------------|--------------------|------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------|
| INE946S07098  | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | BWR D(CE)                                                 | Future                     | 200      | 0.00                           | 0.00               | 02-Sep-2020      | -                                                                                           | -                                                                              |
| INE134E08IW3  | 7.50% Power Finance Corporation Ltd (17-Sep-2020)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | CRISIL AAA                                                | PFC                        | 30       | 300.54                         | 0.06               | 17-Sep-2020      | -                                                                                           | -                                                                              |
| INE423Y07013  | 9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | ICRA A                                                    | Small Business Fincredit   | 10       | 100.06                         | 0.02               | 28-Sep-2020      | -                                                                                           | -                                                                              |
| INE155A08225  | 9.73% Tata Motors Ltd (01-Oct-2020)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CARE AA-                                                  | Tata                       | 100      | 1,002.44                       | 0.20               | 01-0ct-2020      | -                                                                                           | -                                                                              |
| INE540P07194  | 9.75% Uttar Pradesh Power Corporation Ltd (20-0ct-2020)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CRISIL A+(CE)                                             | UP Power Corporation       | 76       | 189.85                         | 0.04               | 20-0ct-2020      | -                                                                                           | -                                                                              |
| INE285T07099  | 12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | BWR BB+(CE)                                               | Future                     | 394      | 0.00                           | 0.00               | 07-Nov-2020      | -                                                                                           | -                                                                              |
| INE971Z07075  | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | BWR BB+(CE)                                               | Future                     | 250      | 0.00                           | 0.00               | 30-Dec-2020      | -                                                                                           | -                                                                              |
| INE946S07114  | 13.55% Nufuture Digital (India) Ltd (31-Dec-2020) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | BWR D(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                                                                    |
| 1142000107010 | 11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | DWILD                                                     | Hollando AbAd              | 20       | 5.01                           | 0.00               | 14 0uii 2021     | r ut una oun                                                                                | 14 00p 2020                                                                    |
| INE428K07011  | (15-Jan-2021) ^ !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | BWR D                                                     | Reliance - ADAG            | 1,678    | 547.53                         | 0.11               | 15-Jan-2021      |                                                                                             | _                                                                              |
|               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CRISIL A+(CE)                                             |                            |          |                                |                    |                  | -                                                                                           | -                                                                              |
| INE540P07285  | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                           | UP Power Corporation       | 650      | 3,250.36                       | 0.63               | 20-Jan-2021      |                                                                                             |                                                                                |
| INE080T07094  | 14.15% Future Ideas Co Ltd (31-Jan-2021) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | BWR D(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       | 2,031.99                       | 0.40               | 10-Mar-2021      | -                                                                                           | -                                                                              |
| INE535H07AU7  | 9.30% Fullerton India Credit Co Ltd (15-Mar-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | CRISIL AAA                                                | Temasek Holdings           | 28       | 285.86                         | 0.06               | 15-Mar-2021      | -                                                                                           | -                                                                              |
| INE01HV07015  | 12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | ICRA A-                                                   | Creation Investments       | 1,390    | 10,314.40                      | 2.01               | 19-Mar-2021      | -                                                                                           | -                                                                              |
| INE146008027  | 12.00% Hinduja Leyland Finance Ltd (28-Mar-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | IND AA-                                                   | Hinduja                    | 100      | 1,010.20                       | 0.20               | 28-Mar-2021      | -                                                                                           | -                                                                              |
| INE205A07139  | 8.50% Vedanta Ltd (05-Apr-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CRISIL AA                                                 | Vedanta                    | 1,000    | 9,817.06                       | 1.91               | 05-Apr-2021      | -                                                                                           | -                                                                              |
| INE774D07RY7  | 0.00% Mahindra & Mahindra Financial Services Ltd (07-Apr-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | IND AAA                                                   | Mahindra & Mahindra        | 18       | 222.17                         | 0.04               | 07-Apr-2021      | -                                                                                           | -                                                                              |
| INE252T07057  | 9.70% Xander Finance Pvt Ltd (30-Apr-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ICRA A+                                                   | Xander                     | 500      | 2,503.18                       | 0.49               | 30-Apr-2021      | -                                                                                           | -                                                                              |
| INE572E09429  | 7.80% PNB Housing Finance Ltd (07-May-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | CARE AA                                                   | Punjab National Bank       | 500      | 4,918.76                       | 0.96               | 07-May-2021      | -                                                                                           | -                                                                              |
| INE146008068  | 11.50% Hinduja Leyland Finance Ltd (31-May-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | ICRA AA-                                                  | Hinduja                    | 370      | 3,738.18                       | 0.73               | 31-May-2021      |                                                                                             | -                                                                              |
| INE155A08365  | 7.40% Tata Motors Ltd (29-Jun-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CARE AA-                                                  | Tata                       | 370      | 30.14                          | 0.73               | 29-Jun-2021      | -                                                                                           | -                                                                              |
| INE971Z07034  | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | BWR BB+(CE)                                               | Future                     | 600      | 0.00                           | 0.00               | 30-Jun-2021      |                                                                                             | -                                                                              |
|               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                           |                            |          |                                |                    |                  | -                                                                                           | -                                                                              |
| INE572E09361  | 8.47% PNB Housing Finance Ltd (01-Jul-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | CARE AA                                                   | Punjab National Bank       | 250      | 2,467.07                       | 0.48               | 01-Jul-2021      | -                                                                                           | -                                                                              |
| INE205A07154  | 9.18% Vedanta Ltd (02-Jul-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CRISIL AA                                                 | Vedanta                    | 200      | 1,958.06                       | 0.38               | 02-Jul-2021      | -                                                                                           | -                                                                              |
| INE110L07070  | 8.32% Reliance Industries Ltd (08-Jul-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | CRISIL AAA                                                | Reliance                   | 12       | 123.90                         | 0.02               | 08-Jul-2021      | -                                                                                           | -                                                                              |
| INE721A07NV9  | 9.10% Shriram Transport Finance Co Ltd (12-Jul-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | CRISIL AA+                                                | Shriram Transport          | 4,000    | 38.58                          | 0.01               | 12-Jul-2021      | -                                                                                           | -                                                                              |
|               | 8.39% National Bank For Agriculture & Rural Development                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                           |                            |          |                                |                    |                  |                                                                                             |                                                                                |
| INE261F08AL1  | (19-Jul-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | CRISIL AAA                                                | NABARD                     | 12       | 124.28                         | 0.02               | 19-Jul-2021      | -                                                                                           | -                                                                              |
| INE146008084  | 11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | ICRA AA-                                                  | Hinduja                    | 50       | 503.00                         | 0.10               | 21-Jul-2021      | -                                                                                           | -                                                                              |
| INE265J07365  | 12.40% JM Financial Asset Reconstruction Co Ltd (02-Aug-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | ICRA AA-                                                  | JM Financial               | 760      | 7,640.75                       | 1.49               | 02-Aug-2021      |                                                                                             | -                                                                              |
| INE895D08634  | 8.01% Tata Sons Pvt Ltd (02-Sep-2021) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | CRISIL AAA                                                | Tata                       | 13       | 131.65                         | 0.03               | 02-Sep-2021      | -                                                                                           |                                                                                |
| INE540P07202  | the state of the s |                                                           | UP Power Corporation       | 350      |                                | 0.68               | 20-Oct-2021      | -                                                                                           | -                                                                              |
|               | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CRISIL A+(CE)                                             |                            |          | 3,476.81                       |                    |                  |                                                                                             |                                                                                |
| INE157D08043  | 12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) *** !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | CARE A+                                                   | CLIX                       | 100      | 1,005.18                       | 0.20               | 12-Nov-2021      | -                                                                                           | -                                                                              |
|               | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR +                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                           |                            |          |                                |                    |                  |                                                                                             |                                                                                |
| INE657N07605  | 250 Bps) (29-Nov-2021) - Series II ***                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | CRISIL AA-                                                | Edelweiss Capital          | 2,020    | 20,122.78                      | 3.92               | 29-Nov-2021      | -                                                                                           | -                                                                              |
| INE028A08083  | 8.50% Bank of Baroda (02-Dec-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE AA                                                   | Bank Of Baroda             | 55       | 555.57                         | 0.11               | 02-Dec-2021      | -                                                                                           | -                                                                              |
| INE205A07162  | 8.90% Vedanta Ltd (09-Dec-2021)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CRISIL AA                                                 | Vedanta                    | 100      | 964.36                         | 0.19               | 09-Dec-2021      | -                                                                                           | -                                                                              |
| INE946S07122  | 13.55% Nufuture Digital (India) Ltd (31-Dec-2021) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | BWR D(CE)                                                 | Future                     | 500      | 0.00                           | 0.00               | 31-Dec-2021      | -                                                                                           | -                                                                              |
| INE971Z07083  | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | BWR BB+(CE)                                               | Future                     | 375      | 0.00                           | 0.00               | 30-Dec-2021      | -                                                                                           | -                                                                              |
| INE540P07293  | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | CRISIL A+(CE)                                             | UP Power Corporation       | 1,349    | 13,414.52                      | 2.61               | 20-Jan-2022      | -                                                                                           | -                                                                              |
| INE080T07102  | 14.15% Future Ideas Co Ltd (31-Jan-2022) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | BWR D(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    | 11,826.77                      | 2.30               | 02-Feb-2022      | -                                                                                           | -                                                                              |
|               | 12.10% 0111 1 114110141 7 10001 11000110114011011 00 214 (02 1 00 2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 10101701                                                  | om manoiai                 | 1,100    | 11/020177                      | 2.00               | 02 1 00 2022     | Interest rate                                                                               |                                                                                |
| INE615S07065  | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | IND A                                                     | Vedanta                    | 2,100    | 21,223.71                      | 4.13               | 28-Mar-2022      | reset                                                                                       | 26-Mar-2021                                                                    |
| INE572E09403  | 7.91% PNB Housing Finance Ltd (29-Mar-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | CARE AA                                                   | Punjab National Bank       | 1,250    | 12,041.36                      | 2.35               | 29-Mar-2022      | 16361                                                                                       | 20-11101-2021                                                                  |
|               | 12.64% Five-Star Business Finance Ltd (29-Mar-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                                           | Five Star Business Finance |          |                                |                    |                  |                                                                                             | 20 A 2021                                                                      |
| INE128S07358  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | ICRA A                                                    |                            |          | 5,022.70                       | 0.98               | 29-Mar-2022      | Put and Call                                                                                | 29-Apr-2021                                                                    |
| INE146008092  | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | CARE AA-                                                  | Hinduja                    | 150      | 1,502.81                       | 0.29               | 08-Apr-2022      | -                                                                                           | -                                                                              |
| INE516Y07105  | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | CARE AA                                                   | Ajay Piramal               | 4,813    | 37,551.76                      | 7.31               | 15-Apr-2022      | -                                                                                           | -                                                                              |
| INE128S07374  | 12.64% Five-Star Business Finance Ltd (16-Apr-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | ICRA A                                                    | Five Star Business Finance |          | 11,552.21                      | 2.25               | 16-Apr-2022      | Put and Call                                                                                | 29-Apr-2021                                                                    |
| INE140A07567  | 9.60% Piramal Enterprises Ltd (06-May-2022) ***                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CARE AA                                                   | Ajay Piramal               | 450      | 4,503.04                       | 0.88               | 06-May-2022      | -                                                                                           | -                                                                              |
| INE608A08025  | 10.90% Punjab & Sind Bank (07-May-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CARE A+                                                   | Punjab & Sindh Bank        | 272      | 2,692.42                       | 0.52               | 07-May-2022      | -                                                                                           | -                                                                              |
| INE128S07390  | 12.64% Five-Star Business Finance Ltd (28-May-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | ICRA A                                                    | Five Star Business Finance | 750      | 7,524.74                       | 1.47               | 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      | 1,965.36                       | 0.38               | 29-May-2022      | -                                                                                           | -                                                                              |
| INE660N07047  | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE AA(CE)                                               | Shapoorji Pallonji         | 2,450    | 21,855.52                      | 4.26               | 03-Jun-2022      | -                                                                                           | -                                                                              |
| INE660N07062  | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE AA(CE)                                               | Shapoorji Pallonji         | 650      | 5,785.62                       | 1.13               | 03-Jun-2022      |                                                                                             |                                                                                |
| INE128S07408  | 12.64% Five-Star Business Finance Ltd (28-Jun-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | ICRA A                                                    | Five Star Business Finance |          | 1,505.30                       | 0.29               | 28-Jun-2022      | Put and Call                                                                                | 18-Jun-2021                                                                    |
|               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                           |                            |          |                                |                    |                  |                                                                                             | 10-5011-2021                                                                   |
| INE971Z07042  | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) !!! ****                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | BWR BB+(CE)                                               | Future                     | 800      | 0.00                           | 0.00               | 30-Jun-2022      | -                                                                                           | -                                                                              |
| INE003S07155  | 11.96% Renew Power Ltd (28-Sep-2022) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | CARE A+                                                   | Renew                      | 1,150    | 11,562.28                      | 2.25               | 28-Sep-2022      | -                                                                                           | -                                                                              |
| INE139S07017  | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE A+(CE)                                               | Renew                      | 102      | 1,028.93                       | 0.20               | 01-Nov-2022      | -                                                                                           | -                                                                              |
| INE971Z07091  | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | BWR BB+(CE)                                               | Future                     | 350      | 0.00                           | 0.00               | 30-Dec-2022      | -                                                                                           | -                                                                              |
| INE540P07301  | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | CRISIL A+(CE)                                             | UP Power Corporation       | 879      | 8,655.42                       | 1.69               | 20-Jan-2023      | -                                                                                           | -                                                                              |
| INE080T07110  | 14.15% Future Ideas Co Ltd (31-Jan-2023) !!! @@@                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | BWR D(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      | 2,368.02                       | 0.46               | 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 |          | 494.35                         | 0.10               | 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    | 14,031.03                      | 2.73               | 31-Mar-2023      | -                                                                                           | -                                                                              |
|               | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                           |                            | .,000    | ,501.00                        | 25                 | 2 2020           |                                                                                             |                                                                                |
| INE964Q07012  | (31-Mar-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | CARE A+(CE)                                               | Renew                      | 1,280    | 11,071.03                      | 2.16               | 31-Mar-2023      | _                                                                                           | _                                                                              |
| INE659X07014  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                           |                            |          |                                | 0.68               |                  |                                                                                             | -                                                                              |
|               | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | CARE A + (CE)                                             | Renew                      | 385      | 3,486.31                       |                    | 31-Mar-2023      | -                                                                                           | -                                                                              |
| INE209W07028  | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CARE A+(CE)                                               | Renew                      | 150      | 1,330.61                       | 0.26               | 31-Mar-2023      | -<br>D.:                                                                                    | - 04 1 0000                                                                    |
| INE124N07309  | 12.00% Ess Kay Fincorp Ltd (01-Aug-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | CRISIL A                                                  | Esskay                     | 1,000    | 10,459.73                      | 2.04               | 01-Aug-2023      | Put                                                                                         | 31-Jan-2021                                                                    |
| INE971Z07109  | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | BWR BB+(CE)                                               | Future                     | 1,000    | 0.00                           | 0.00               | 30-Dec-2023      | -                                                                                           | -                                                                              |
| INE01EA07016  | 11.90% Vishal Mega Mart Pvt Ltd (20-0ct-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | IND A                                                     | Kedara Capital             | 350      | 35,291.24                      | 6.87               | 20-0ct-2023      | -                                                                                           | -                                                                              |
| INE00MX08011  | 11.70% Svatantra Microfin Pvt Ltd (30-Nov-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | ICRA A-                                                   | A V Birla                  | 300      | 2,924.75                       | 0.57               | 30-Nov-2023      | -                                                                                           | -                                                                              |
| INE540P07319  | 10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | CRISIL A+(CE)                                             | UP Power Corporation       | 822      | 8,015.40                       | 1.56               | 19-Jan-2024      | -                                                                                           | -                                                                              |
| NE721A08DC8   | 10.25% Shriram Transport Finance Co Ltd (26-Apr-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | CRISIL AA+                                                | Shriram Transport          | 7,200    | 64,119.89                      | 12.49              | 26-Apr-2024      | -                                                                                           | -                                                                              |
|               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                           |                            |          |                                |                    |                  |                                                                                             |                                                                                |
| INE721A08DF1  | 9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | CRISIL AA+                                                | Shriram Transport          | 1,300    | 10,980.70                      | 2.14               | 21-Jun-2024      | -                                                                                           | -                                                                              |
|               | 40.00% A. H. D. I. I. S. 11.5.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                           | Andhra Pradesh Capital     |          |                                |                    |                  |                                                                                             |                                                                                |
|               | 10.32% Andhra Pradesh Capital Region Development Authority                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                           | Region Development         | 1        |                                |                    |                  |                                                                                             |                                                                                |
| INE01E708016  | (16-Aug-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | CRISIL A+(CE)                                             | Authority                  | 10,675   | 21,589.46                      | 4.21               | 16-Aug-2024      | -                                                                                           | -                                                                              |
|               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | INID A .                                                  | Starhealth                 | 1,480    | 14,580.69                      | 2.84               | 06-Sep-2024      |                                                                                             |                                                                                |
| INE575P08016  | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | IND A+                                                    | Starrieditii               | 1,400    | 14,300.03                      | 2.07               | 00-3ch-2024      | -                                                                                           | -                                                                              |

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



Portfolio Statement as on August 31, 2020

#### **MAIN PORTFOLIO**

|                                                                                | (Refer Annexure 1 for changes in coupon rate)                               | Rating<br>(Refer Annexure<br>2 for changes<br>in ratings) | Group<br>B                                                | Quantity | Market Value<br>(Rs. in Lakhs) |         | Maturity<br>Date | Put Option / Put<br>and Call Option /<br>Interest rate<br>reset with no<br>floor and no cap | Put Option<br>Date/ Put and<br>Call Option date/<br>Interest rate<br>reset date |
|--------------------------------------------------------------------------------|-----------------------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------------------------|----------|--------------------------------|---------|------------------|---------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
| INE540P07327                                                                   | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)                    | CRISIL A+(CE)                                             | UP Power Corporation                                      | 822      | 7,958.51                       | 1.55    | 20-Jan-2025      | -                                                                                           | -                                                                               |
|                                                                                |                                                                             |                                                           |                                                           |          |                                |         |                  | Interest rate                                                                               |                                                                                 |
| INE852007055                                                                   | 10.00% Aptus Value Housing Finance India Ltd (24-Jan-2025)                  | ICRA A+                                                   | Aptus                                                     | 500      | 490.79                         | 0.10    | 24-Jan-2025      | reset sss                                                                                   | 25-Jan-2023                                                                     |
| INE459T07025                                                                   | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)                   | BWR A+                                                    | Multiples PE                                              | 350      | 3,462.64                       | 0.67    | 27-Feb-2025      | Put and Call                                                                                | 27-Feb-2021                                                                     |
| INE852007089                                                                   | 10.00% Aptus Value Housing Finance India Ltd (20-Jul-2025)                  | ICRA A+                                                   | Aptus                                                     | 8,500    | 8,306.34                       | 1.62    | 20-Jul-2025      | Interest rate<br>reset sss                                                                  | 20-Jul-2023                                                                     |
| INE003S07189                                                                   | 9.45% Renew Power Ltd (31-Jul-2025) !!!                                     | CARE A+                                                   | Renew                                                     | 2,560    | 24,014.23                      | 4.68    | 31-Jul-2025      | Interest rate<br>reset sss                                                                  | 31-Jul-2023                                                                     |
| INE01E708024                                                                   | 10.32% Andhra Pradesh Capital Region Development<br>Authority (16-Aug-2025) | CRISIL A+(CE)                                             | Andhra Pradesh Capital<br>Region Development<br>Authority | 11,135   | 22,390.68                      | 4.36    | 16-Aug-2025      | -                                                                                           | -                                                                               |
|                                                                                |                                                                             |                                                           |                                                           |          |                                |         |                  | Interest rate                                                                               |                                                                                 |
| INE852007097                                                                   | 10.00% Aptus Value Housing Finance India Ltd (20-Aug-2025)                  | ICRA A+                                                   | Aptus                                                     | 12,500   | 12,207.83                      | 2.38    | 20-Aug-2025      | reset sss                                                                                   | 20-Aug-2023                                                                     |
| INE016P07146                                                                   | 10.50% Vistaar Financial Services Pvt Ltd (24-Aug-2025)                     | ICRA A-                                                   | Vistaar                                                   | 690      | 6,777.81                       | 1.32    | 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      | 4,937.99                       | 0.96    | 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      | 4,937.38                       | 0.96    | 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      | 7,230.77                       | 1.41    | 20-Jan-2026      | -                                                                                           | -                                                                               |
| INE01E708032                                                                   | 10.32% Andhra Pradesh Capital Region Development<br>Authority (16-Aug-2026) | CRISIL A+(CE)                                             | Andhra Pradesh Capital<br>Region Development<br>Authority | 2,125    | 4,184.27                       | 0.82    | 16-Aug-2026      | _                                                                                           | _                                                                               |
| INE503A08028                                                                   | 9.85% DCB Bank Ltd (18-Nov-2026)                                            | ICRA A+                                                   | DCB                                                       | 1,400    | 1,393.23                       | 0.27    | 18-Nov-2026      | -                                                                                           | -                                                                               |
| INE540P07343                                                                   | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027)                    | CRISIL A+(CE)                                             | UP Power Corporation                                      | 62       | 588.56                         | 0.11    | 20-Jan-2027      | -                                                                                           | -                                                                               |
| INE616U07036                                                                   | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)                | ICRA A+                                                   | Edelweiss Capital                                         | 3,100    | 25,285.18                      | 4.93    | 30-Jun-2027      | Interest rate<br>reset sss                                                                  | 30-Jun-2022                                                                     |
| INE657N07381                                                                   | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)                | ICRA A+                                                   | Edelweiss Capital                                         | 1,000    | 8,165.13                       | 1.59    | 30-Jun-2027      | Interest rate<br>reset sss                                                                  | 30-Jun-2022                                                                     |
| INE540P07350                                                                   | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)                    | CRISIL A+(CE)                                             | UP Power Corporation                                      | 62       | 585.34                         | 0.11    | 20-Jan-2028      | -                                                                                           | -                                                                               |
| INE295J08022                                                                   | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028)                               | CARE AA(CE)                                               | Tata                                                      | 460      | 4,778.16                       | 0.93    | 25-Aug-2028      | -                                                                                           | -                                                                               |
| Sub Total                                                                      |                                                                             |                                                           |                                                           |          | 614,758.27                     | 119.74  |                  |                                                                                             |                                                                                 |
| Net receivable (Essel<br>Infraprojects Ltd.<br>matured on<br>May 22, 2020) ~~~ |                                                                             |                                                           |                                                           |          | 2.927.76                       | 0.57    |                  |                                                                                             |                                                                                 |
| Net receivable                                                                 |                                                                             |                                                           |                                                           |          | 2,321.10                       | 0.37    |                  |                                                                                             |                                                                                 |
| (Reliance Broadcast                                                            |                                                                             |                                                           |                                                           |          |                                |         |                  |                                                                                             |                                                                                 |
| Network Ltd. matured                                                           |                                                                             |                                                           |                                                           |          | 4 050 00                       | 0.05    |                  |                                                                                             |                                                                                 |
| on July 20, 2020) ***                                                          |                                                                             |                                                           |                                                           |          | 1,250.96                       | 0.24    |                  |                                                                                             |                                                                                 |
| Total<br>Call. Cash & Other                                                    |                                                                             |                                                           |                                                           |          | 618,936.99                     | 120.56  |                  |                                                                                             |                                                                                 |
| Assets                                                                         |                                                                             |                                                           |                                                           |          | (105,536.25)                   | (20.56) |                  |                                                                                             |                                                                                 |
| Net Assets                                                                     |                                                                             |                                                           |                                                           |          | 513,400.74                     | 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 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 5,251.48 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 <u>note</u> 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. and on August 31, 2020 by Rivaaz Trade Ventures Pvt. 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 as on date of the disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the note for July 31, 2020 and note for August 31, 2020 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 August 31, 2020 is 29.42%

\*\*\* 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 August 15 to August 31, 2020

| ISIN Number  | Name of the Instrument                     | Group  | Maturity / Sale value/ Part payment amount | Maturity<br>date | Notes                                                           |
|--------------|--------------------------------------------|--------|--------------------------------------------|------------------|-----------------------------------------------------------------|
|              |                                            |        | (Rs. in Lakhs)                             |                  |                                                                 |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 3300                                       | 11-Jun-21        | Received part payment on August 31, 2020 as per issuance terms. |

Amounts received during the period April 24, 2020 to August 14, 2020 on maturities/ sale/ prepayment - INR 38,532.01 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.

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



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

| Group                                               | Market Value<br>(Rs. in Lakhs) | % to Net Assets |
|-----------------------------------------------------|--------------------------------|-----------------|
| Shriram Transport                                   | 75,139.17                      | 14.64%          |
| Renew                                               | 66,524.43                      | 12.96%          |
| Edelweiss Capital                                   | 53,573.09                      | 10.43%          |
| UP Power Corporation                                | 53,365.55                      | 10.39%          |
| Andhra Pradesh Capital Region Development Authority | 48,164.42                      | 9.38%           |
| Ajay Piramal                                        | 42,054.80                      | 8.19%           |
| Kedara Capital                                      | 35,291.24                      | 6.87%           |
| Vedanta                                             | 33,963.19                      | 6.62%           |
| Five Star Business Finance                          | 28,467.32                      | 5.54%           |
| Shapoorji Pallonji                                  | 27,641.14                      | 5.38%           |
| JM Financial                                        | 21,432.89                      | 4.17%           |
| Aptus                                               | 21,004.96                      | 4.09%           |
| Punjab National Bank                                | 19,427.19                      | 3.78%           |
| Starhealth                                          | 14,580.69                      | 2.84%           |
| Multiples PE                                        | 13,338.00                      | 2.60%           |
| Hinduja                                             | 12,222.31                      | 2.38%           |
| Esskay                                              | 10,459.73                      | 2.04%           |
| Creation Investments                                | 10,314.40                      | 2.01%           |
| Vistaar                                             | 6,777.81                       | 1.32%           |
| Tata                                                | 5,942.39                       | 1.16%           |
| A V Birla                                           | 2,924.75                       | 0.57%           |
| Punjab & Sindh Bank                                 | 2,692.42                       | 0.52%           |
| Xander                                              | 2,503.18                       | 0.49%           |
| KKR                                                 | 2,031.99                       | 0.40%           |
| DCB                                                 | 1,393.23                       | 0.27%           |
| CLIX                                                | 1,005.18                       | 0.20%           |
| Reliance - ADAG                                     | 810.45                         | 0.16%           |
| Bank Of Baroda                                      | 555.57                         | 0.11%           |
| PFC                                                 | 300.54                         | 0.06%           |
| Temasek Holdings                                    | 285.86                         | 0.06%           |
| Mahindra & Mahindra                                 | 222.17                         | 0.04%           |
| NABARD                                              | 124.28                         | 0.02%           |
| Reliance                                            | 123.90                         | 0.02%           |
| Small Business Fincredit                            | 100.06                         | 0.02%           |
| Future                                              | 0.00                           | 0.00%           |
| Call, Cash & Other Assets                           | -101,357.53                    | -19.74%         |
| Grand Total                                         | 513,400.74                     | 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 August 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) |        | 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 B+                                                | 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 |                  |                                        |                                                 |

<sup>^ ^</sup> 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 August 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) |        | 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 | 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



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.

#### **Product Label**

Riskometer 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 should consult their fina It their financial advisers if in doubt about whether the product is suitable for them.

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

Portfolio Statement as on August 31, 2020

#### **MAIN PORTFOLIO**

| ISIN Number        | Name of the Instrument<br>(Refer Annexure 1 for changes in coupon rate) | Rating<br>(Refer Annexure<br>2 for changes<br>in ratings) | Group<br>e                 | Quantity | Market Value<br>(Rs. in Lakhs) |         | Maturity<br>Date           | Put Option / Put<br>and Call Option /<br>Interest rate<br>reset with no<br>floor and no cap | Put Option<br>Date/ Put and<br>Call Option date/<br>Interest rate<br>reset date |
|--------------------|-------------------------------------------------------------------------|-----------------------------------------------------------|----------------------------|----------|--------------------------------|---------|----------------------------|---------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
| INE333T07063       | 11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!!            | BWR D                                                     | Reliance - ADAG            | 607      | 196.06                         | 0.13    | 14-Jan-2021                | Put and Call                                                                                | 14-Sep-2020                                                                     |
| INE245A08034       | 11.40% Tata Power Co Ltd (02-Jun-2021)                                  | CARE AA                                                   | Tata                       | 30       | 309.12                         | 0.20    | 02-Jun-2021                | -                                                                                           | -                                                                               |
|                    | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR +                 |                                                           |                            |          |                                |         |                            |                                                                                             |                                                                                 |
| INE657N07605       | 250 Bps) (29-Nov-2021) - Series II ***                                  | CRISIL AA-                                                | Edelweiss Capital          | 780      | 7,770.18                       | 4.98    | 29-Nov-2021                | -                                                                                           | -                                                                               |
| INE205A07162       | 8.90% Vedanta Ltd (09-Dec-2021)                                         | CRISIL AA                                                 | Vedanta                    | 650      | 6,268.31                       | 4.02    | 09-Dec-2021                | -                                                                                           | -                                                                               |
| INE540P07293       | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)                | CRISIL A+(CE)                                             | UP Power Corporation       | 240      | 2,386.57                       | 1.53    | 20-Jan-2022                | -                                                                                           | -                                                                               |
| INE265J07357       | 12.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)           | ICRA AA-                                                  | JM Financial               | 700      | 7,015.88                       | 4.50    | 02-Feb-2022                | -                                                                                           | -                                                                               |
|                    |                                                                         |                                                           |                            |          |                                |         |                            | Interest rate                                                                               |                                                                                 |
| INE615S07065       | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)                   | IND A                                                     | Vedanta                    | 550      | 5,558.59                       | 3.56    | 28-Mar-2022                | reset sss                                                                                   | 26-Mar-2021                                                                     |
| INE146008092       | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)                        | CARE AA-                                                  | Hinduja                    | 200      | 2,003.74                       | 1.28    | 08-Apr-2022                | -                                                                                           | -                                                                               |
| INE516Y07105       | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)               | CARE AA                                                   | Ajay Piramal               | 250      | 1,950.54                       | 1.25    | 15-Apr-2022                | -                                                                                           | -                                                                               |
| INE660N07062       | 11.50% S D Corporation Pvt Ltd (03-Jun-2022) !!!                        | CARE AA(CE)                                               | Shapoorji Pallonji         | 1,000    | 8,900.96                       | 5.71    | 03-Jun-2022                | -                                                                                           | -                                                                               |
| INE128S07408       | 12.64% Five-Star Business Finance Ltd (28-Jun-2022)                     | ICRA A                                                    | Five Star Business Finance | e 500    | 5,017.68                       | 3.22    | 28-Jun-2022                | Put and Call                                                                                | 18-Jun-2021                                                                     |
| INE245A08042       | 10.75% The Tata Power Co Ltd (21-Aug-2022)                              | CRISIL AA-                                                | Tata                       | 204      | 2,151.13                       | 1.38    | 21-Aug-2022                | -                                                                                           | -                                                                               |
| INE540P07210       | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                 | CRISIL A+(CE)                                             | UP Power Corporation       | 150      | 1,472.34                       | 0.94    | 20-0ct-2022                | -                                                                                           | -                                                                               |
| INE139S07017       | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!                      | CARE A+(CE)                                               | Renew                      | 100      | 1,008.75                       | 0.65    | 01-Nov-2022                | -                                                                                           | -                                                                               |
| INE540P07301       | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)                | CRISIL A+(CE)                                             | UP Power Corporation       | 501      | 4,933.29                       | 3.16    | 20-Jan-2023                | -                                                                                           | -                                                                               |
|                    | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd                         | , = -/                                                    |                            |          |                                |         |                            |                                                                                             |                                                                                 |
| INE964Q07012       | (31-Mar-2023) !!!                                                       | CARE A+(CE)                                               | Renew                      | 770      | 6,659.92                       | 4.27    | 31-Mar-2023                | _                                                                                           | _                                                                               |
| INE209W07028       | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!                     | CARE A+(CE)                                               | Renew                      | 250      | 2,217.69                       | 1.42    | 31-Mar-2023                | -                                                                                           | -                                                                               |
| INE659X07014       | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!                   | CARE A+(CE)                                               | Renew                      | 110      | 996.09                         | 0.64    | 31-Mar-2023                | -                                                                                           | -                                                                               |
| INE764L07181       | 0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023) !!!              | CARE A-(CE)                                               | Sadbhav                    | 723      | 9,075.25                       | 5.82    | 06-Jun-2023                | Put and Call                                                                                | 06-Jun-2021                                                                     |
| INE971Z07059       | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) !!!                  | BWR BB+(CE)                                               | Future                     | 1,400    | 0.00                           | 0.00    | 30-Jun-2023                | -                                                                                           | -                                                                               |
| INE01EA07016       | 11.90% Vishal Mega Mart Pvt Ltd (20-0ct-2023) !!!                       | IND A                                                     | Kedara Capital             | 10       | 1,008.32                       | 0.65    | 20-Oct-2023                | _                                                                                           |                                                                                 |
| INE00MX08011       | 11.70% Svatantra Microfin Pvt Ltd (20-0ct-2023) !!!                     | ICRA A-                                                   | A V Birla                  | 300      | 2,924.75                       | 1.88    | 30-Nov-2023                | _                                                                                           | _                                                                               |
| INE946S07148       | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) !!! @@@               | BWR D(CE)                                                 | Future                     | 688      | 0.00                           | 0.00    | 31-Dec-2023                |                                                                                             | _                                                                               |
| INE080T07128       | 14.15% Future Ideas Co Ltd (31-Dec-2023) !!!                            | BWR D(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      | 5.521.43                       | 3.54    | 26-Apr-2024                | _                                                                                           | _                                                                               |
| INE721A08DF1       | 9.90% Shriram Transport Finance Co Ltd (20-Apr-2024)                    | CRISIL AA+                                                | Shriram Transport          | 1,550    | 13,092.37                      | 8.39    | 21-Jun-2024                | -                                                                                           | -                                                                               |
| INE575P08016       | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!          | IND A+                                                    | Starhealth                 | 370      | 3,645.17                       | 2.34    | 06-Sep-2024                | -                                                                                           | -                                                                               |
| INE146008118       | 9.20% Hinduja Leyland Finance Ltd (13-Sep-2024)                         | CARE AA-                                                  | Hinduja                    | 150      | 1,381.63                       | 0.89    | 13-Sep-2024                | -                                                                                           | -                                                                               |
| 114140000110       | 5.20% Hillianga Leylana i iliance Lta (13-3ep-2024)                     | CALL AA-                                                  | Tilliuuja                  | 130      | 1,301.03                       | 0.03    | 13-3ep-2024                | Interest rate                                                                               | -                                                                               |
| INE852007063       | 10.00% Aptus Value Housing Finance India Ltd (26-Feb-2025)              | ICRA A+                                                   | Aptus                      | 2,000    | 1,961.98                       | 1.26    | 26-Feb-2025                | reset sss                                                                                   | 26-Feb-2023                                                                     |
| INE459T07041       | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)               | BWR A+                                                    | Multiples PE               | 400      | 3,958.36                       | 2.54    | 27-Feb-2025                | Put and Call                                                                                | 27-Feb-2023                                                                     |
| INE459T07041       | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)               | BWR A+                                                    | Multiples PE               | 150      | 1,483.99                       | 0.95    | 27-Feb-2025<br>27-Feb-2025 | Put and Call                                                                                | 27-Feb-2021                                                                     |
|                    | . ,                                                                     | BWR A+                                                    |                            | 40       | 395.99                         | 0.95    | 27-Feb-2025<br>27-Feb-2025 | Put and Call                                                                                | 27-Feb-2021<br>27-Feb-2021                                                      |
| INE459T07058       | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)               |                                                           | Multiples PE               |          |                                | 6.04    |                            | Put and Call                                                                                | 27-Feb-2021                                                                     |
| INE146008134       | 10.15% Hinduja Leyland Finance Ltd (27-Mar-2025)                        | CARE AA-                                                  | Hinduja                    | 1,000    | 9,420.44                       |         | 27-Mar-2025                | - 10 !!                                                                                     |                                                                                 |
| INE922K07039       | 0.00% India Shelter Finance Corporation Ltd (02-May-2025)               | ICRA A                                                    | India Shelter              | 150      | 1,817.53                       | 1.17    | 02-May-2025                | Put and Call                                                                                | 04-May-2021                                                                     |
| INFOFOOTOS         | 10 00% Asta Value Handa F                                               | IODA A                                                    | A                          | 4 000    | 0.000.0-                       | 0.54    | 00 1 1000-                 | Interest rate                                                                               | 00 1 1 000                                                                      |
| INE852007089       | 10.00% Aptus Value Housing Finance India Ltd (20-Jul-2025)              | ICRA A+                                                   | Aptus                      | 4,000    | 3,908.87                       | 2.51    | 20-Jul-2025                | reset sss                                                                                   | 20-Jul-2023                                                                     |
| INE003S07189       | 9.45% Renew Power Ltd (31-Jul-2025) !!!                                 | CARE A+                                                   | Renew                      | 50       | 469.03                         | 0.30    | 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      | 3,322.53                       | 2.13    | 20-Jan-2027                | -                                                                                           | -                                                                               |
| INE641008035       | 9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027)               | CARE AA                                                   | Ajay Piramal               | 2,797    | 23,293.58                      | 14.93   | 08-Mar-2027                | -                                                                                           | -                                                                               |
| INE503A08044       | 9.85% DCB Bank Ltd (12-Jan-2028)                                        | CRISIL AA-                                                | DCB                        | 12,100   | 11,993.51                      | 7.69    | 12-Jan-2028                | -                                                                                           | -                                                                               |
| INE540P07350       | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)                | CRISIL A+(CE)                                             | UP Power Corporation       | 646      | 6,098.91                       | 3.91    | 20-Jan-2028                | -                                                                                           | -                                                                               |
|                    |                                                                         |                                                           | Andhra Pradesh Capital     |          |                                |         |                            |                                                                                             |                                                                                 |
|                    | 10.32% Andhra Pradesh Capital Region Development Authority              |                                                           | Region Development         |          |                                |         |                            |                                                                                             |                                                                                 |
| INE01E708057       | (16-Aug-2028)                                                           | CRISIL A+(CE)                                             | Authority                  | 5,858    | 11,295.09                      | 7.24    | 16-Aug-2028                | -                                                                                           | -                                                                               |
| INE295J08022       | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028)                           | CARE AA(CE)                                               | Tata                       | 1,910    | 19,839.74                      | 12.72   | 25-Aug-2028                | -                                                                                           | -                                                                               |
|                    |                                                                         |                                                           |                            |          |                                |         |                            | Interest rate                                                                               |                                                                                 |
| INE598K07029       | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!                | ICRA A                                                    | Tata                       | 3,559    | 3,404.15                       | 2.18    | 31-Mar-2029                | resetsss                                                                                    | 30-Sep-2020                                                                     |
|                    |                                                                         |                                                           |                            |          |                                |         |                            | Interest rate                                                                               |                                                                                 |
| INE598K07011       | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!!                | ICRA A                                                    | Tata                       | 3,473    | 3,321.89                       | 2.13    | 31-Mar-2029                | resetsss                                                                                    | 30-Sep-2020                                                                     |
| Total              |                                                                         |                                                           |                            |          | 209,451.35                     | 134.29  |                            |                                                                                             |                                                                                 |
| Call, Cash & Other |                                                                         |                                                           |                            |          |                                |         |                            |                                                                                             |                                                                                 |
| Assets             |                                                                         |                                                           |                            |          | (53,478.84)                    | (34.29) |                            |                                                                                             |                                                                                 |
| Net Assets         |                                                                         |                                                           |                            |          | 155,972.51                     | 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.

@@@ On July 31, 2020, coupons/ part payments were due to be paid by Nufuture Digital (India) Ltd. and Future Ideas Co Ltd. and on August 31, 2020 by Rivaaz Trade Ventures Pvt. 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 as on date of the disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the note for July 31, 2020 and note for August 31, 2020 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 August 31, 2020 is 28.10%

Details of securities matured/ sold/ prepaid during the period August 15 to August 31, 2020

Amounts received during the period April 24, 2020 to August 14, 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.

<sup>\*\*\*</sup> 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.

**FIIOF** 

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

#### **Group wise exposure as on August 31, 2020**

| Group                                               | Market Value<br>(Rs. in Lakhs) | % to Net Assets |  |  |
|-----------------------------------------------------|--------------------------------|-----------------|--|--|
| Tata                                                | 29,026.03                      | 18.61%          |  |  |
| Ajay Piramal                                        | 25,244.12                      | 16.18%          |  |  |
| Shriram Transport                                   | 18,613.80                      | 11.93%          |  |  |
| UP Power Corporation                                | 18,213.64                      | 11.68%          |  |  |
| Hinduja                                             | 12,805.81                      | 8.21%           |  |  |
| DCB                                                 | 11,993.51                      | 7.69%           |  |  |
| Vedanta                                             | 11,826.91                      | 7.58%           |  |  |
| Renew                                               | 11,351.47                      | 7.28%           |  |  |
| Andhra Pradesh Capital Region Development Authority | 11,295.09                      | 7.24%           |  |  |
| Sadbhav                                             | 9,075.25                       | 5.82%           |  |  |
| Shapoorji Pallonji                                  | 8,900.96                       | 5.71%           |  |  |
| Edelweiss Capital                                   | 7,770.18                       | 4.98%           |  |  |
| JM Financial                                        | 7,015.88                       | 4.50%           |  |  |
| Aptus                                               | 5,870.85                       | 3.76%           |  |  |
| Multiples PE                                        | 5,838.34                       | 3.74%           |  |  |
| Five Star Business Finance                          | 5,017.68                       | 3.22%           |  |  |
| Starhealth                                          | 3,645.17                       | 2.34%           |  |  |
| A V Birla                                           | 2,924.75                       | 1.88%           |  |  |
| India Shelter                                       | 1,817.53                       | 1.17%           |  |  |
| Kedara Capital                                      | 1,008.32                       | 0.65%           |  |  |
| Reliance - ADAG                                     | 196.06                         | 0.13%           |  |  |
| Future                                              | 0.00                           | 0.00%           |  |  |
| Call, Cash & Other Assets                           | -53,478.84                     | -34.29%         |  |  |
| Grand Total                                         | 155,972.51                     | 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 August 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) |        | 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 B+                                                | 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 |                  |                                        |                                                 |

<sup>^ ^</sup> 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



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.

#### **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

| Comparison of the current income | Comparison of the current

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

# **Portfolio Holding**

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



Portfolio Statement as on August 31, 2020

#### **MAIN PORTFOLIO**

| INEOBOTO7086   1:     INE155A08225   9:     INE333T07063   1:     INE333T07063   1:     INE333T07055   1:     INE428K07011   1:     INE001A07009   8:     INE01HV07015   1:     INE205A07139   8:     INE245A07139   8:     INE245A08034   1:     INE146008068   1:     INE245A08034   1:     INE146008068   1:     INE245A08034   1:     INE146008068   1:     INE25T07709   8:     INE540P07202   9:     INE540P07202   9:     INE540P07203   1:     INE615S07357   1:     INE615S07357   1:     INE615S07374   1:     INE128S07374   1:     INE128S07374   1:     INE128S07379   1:     INE265J07373   1:     INE265J07373   1:     INE265J07373   1:     INE265J07210   1:     INE540P07210   1:     INE9120091   1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 2.00% Vivriti Capital Pvt Ltd (19-Mar-2021)  5.0% Vedanta Ltd (05-Apr-2021)  0.25% Incred Financial Services Pvt Ltd (26-Apr-2021)  1.50% Hinduja Leyland Finance Ltd (31-May-2021)  1.40% Tata Power Co Ltd (02-Jun-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.9492% L6T Finance Ltd (16-Aug-2021)  1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)  1.6delveiss Rural & Corporate Services Ltd (1Y SBI MCLR +  50 Bps) (29-Nov-2021) - Series II ***  0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)  2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)  2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)  1.10% Hinduja Leyland Finance Ltd (08-Apr-2022)  2.64% Five-Star Business Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (28-May-2022)  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022)  1.19% S. D. Corporation Pvt Ltd (03-Jun-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  0.75% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | in ratings) BWR D(CE) BWR D(CE) CARE AA- BWR D BWR D BWR D BWR D CRISIL AAA ICRA A- CRISIL AA CARE A ICRA AA- CARE AA CRISIL A+(CE) ICRA AA- ICRA AA- CRISIL AA                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Future Future Future Tata Reliance - ADAG HDFC Creation Investments Vedanta Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance Five Star Business Finance | 320<br>370<br>50<br>855<br>641<br>979<br>3<br>400<br>300<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125<br>100 | 0.00<br>0.00<br>501.22<br>276.17<br>207.04<br>319.45<br>306.94<br>2.948.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57     | 0.00<br>0.00<br>0.15<br>0.08<br>0.06<br>0.09<br>0.99<br>0.88<br>0.87<br>0.12<br>0.12<br>0.12<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45 | 02-Sep-2020<br>30-Sep-2020<br>01-Oct-2020<br>14-Jan-2021<br>14-Jan-2021<br>15-Jan-2021<br>19-Mar-2021<br>19-Mar-2021<br>26-Apr-2021<br>26-Apr-2021<br>21-Jul-2021<br>21-Jul-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>20-Jan-2022<br>20-Jan-2022<br>20-Jan-2022<br>28-Mar-2022<br>28-Mar-2022 | Put and Call Put and Call Put and Call                    | Interest rate reset date                                                                    |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------------------------------------------|
| INEOBOTO7086 1: INE108T07086 1: INE155A08225 9. INE333T07063 1: INE333T07063 1: INE333T07065 1: INE428K07011 1: INE001A07009 8. INE01HV07015 1: INE4008068 1: INE146008068 1: INE146008068 1: INE245A08034 1: INE146008068 1: INE245A08034 1: INE146008068 1: INE245A08034 1: INE146008068 1: INE245A08034 1: INE148008068 1: INE245A08034 1: INE146008084 1: INE245A08034 1: INE540P07209 9. INE540P07209 9. INE540P07209 1: INE540P07209 1: INE661S070765 1: INE18807377 1: INE128S07374 1: INE128S07374 1: INE128S07374 1: INE128S07374 1: INE128S07379 1: INE128S07379 1: INE265J07373 1: INE265J07373 1: INE265J07373 1: INE265J07210 1: INE540P07210 1: INE540P07210 1: INE540P07210 1: INE540P07210 1: INE540P07210 1: INE9540P07210 1: INE971Z07091 1: INE971Z07001 1: | 3.50% Future Ideas Co Ltd (30-Sep-2020) !!! ****  1.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ !!!  1.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ !!!  1.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ !!!  1.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ !!!  1.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd  15-Jan-2021) ^ !!!  1.75% Housing Development Finance Corporation Ltd (04-Mar-2021)  2.00% Vivriti Capital Pvt Ltd (19-Mar-2021)  2.00% Vivriti Capital Pvt Ltd (19-Mar-2021)  1.50% Hinduja Leyland Finance Ltd (31-May-2021)  1.50% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.30% Hinduja Leyland Finance Ltd (14-Jul-2021)  1.40% Tata Power Co Ltd (02-Jun-2021)  1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)  1.60k Witar Pradesh Power Corporation Ltd (20-Jan-2022)  2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)  2.55% Sterlite Power Grid Ventures Ltd (18-Mar-2022)  1.50% Piramal Capital & Housing Finance Ltd (18-Apr-2022)  2.64% Five-Star Business Finance Ltd (18-Mar-2022)  2.64% Five-Star Business Finance Ltd (18-Mar-2022)  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!  2.64% Five-Star Business Finance Ltd (18-Mar-2022)  2.55% Uttar Pradesh Power Cottd (12-Aug-2022)  2.55% Uttar Pradesh Power Cottd (12-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | BWR D DCE) CARE AA- BWR D BWR D CRISIL AAA ICRA A- CRISIL AA CARE A ICRA AA- CARE AA ICRA AA- CRISIL AA-(CE) ICRA AA- IND A CARE AA- IND A CARE AA- CARE AA- CARE AA- CARE AA- CARE AA- ICRA AA- CARE AA- CARE AA- ICRA AA- CARE AA- ICRA AA- ICR | Future Tata Reliance - ADAG HDFC Creation Investments Vedanta Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                          | 370<br>50<br>855<br>641<br>979<br>3<br>400<br>300<br>450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>2,125         | 0.00<br>501.22<br>276.17<br>207.04<br>319.45<br>306.94<br>2.968.17<br>2.945.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57 | 0.00<br>0.15<br>0.08<br>0.06<br>0.09<br>0.09<br>0.88<br>0.87<br>1.33<br>0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03                 | 30-Sep-2020<br>01-0ct-2020<br>11-Jan-2021<br>14-Jan-2021<br>15-Jan-2021<br>04-Mar-2021<br>19-Mar-2021<br>26-Apr-2021<br>21-Jul-2021<br>21-Jul-2021<br>20-Jan-2021<br>29-Nov-2021<br>29-Jan-2022<br>29-Jan-2022<br>20-Jan-2022<br>20-Jan-2022<br>28-Mar-2022<br>28-Mar-2022                               | Put and Call Put and Call                                 | 14-Sep-2020                                                                                 |
| INE333T07063  1 INE333T07063  1 INE333T07055  1 INE428K07011  INE011A07009  8 INE01HV07015  11: INE205A07139  8 INE345W07035  INE146008068  1 INE146008084  1 INE245A08034  1 INE245A08084  1 INE245A08084  1 INE245A08084  1 INE245A08084  1 INE245A08084  1 INE365T0709  8 INE540P07202  9 INE560P07202  1 INE560P07203  INE1860R07065  1 INE18807377  1 INE18807374  1 INE128S07374  1 INE128S07374  1 INE128S07374  1 INE128S07374  1 INE128S07374  1 INE660N07064  1 INE560N07064  1 INE560N07064  1 INE560N07054  1 INE56S07373  1 INE59S07017  1 INE99S07017  1 INE99S07017  1 INE99S07017  1 INE99F1Z07001  1 INE99F1Z07001  1 INE99F1Z07001  1 INE99F1Z07001  1 INE99F1Z07001  1 INE99F1Z07001  1 INE9F1Z07001  INESOPTIZO7001  INESOPTIZOTORE  INESOPTIZO7001  INESOPTIZORE  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO7001  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO70701  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZO707  INESOPTIZ | 1.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ !!!  1.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ !!!  1.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd  15-Jan-2021) ^ !!!  1.75% Housing Development Finance Corporation Ltd (04-Mar-2021)  2.00% Vivrit Capital Pvt Ltd (19-Mar-2021)  1.50% Vedanta Ltd (05-Apr-2021)  0.25% Incred Financial Services Pvt Ltd (26-Apr-2021)  1.50% Hinduja Leyland Finance Ltd (31-May-2021)  1.40% Tata Power Co Ltd (102-Jun-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.4942% L6T Finance Ltd (16-Aug-2021)  1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)  1.6lelweiss Rural & Corporate Services Ltd (1Y SBI MCLR +  50 Bps) (29-Nov-2021) - Series II ***  0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)  2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)  2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)  1.50% Piramal Capital & Housing Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (28-May-2022)  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022)  2.64% Five-Star Business Finance Ltd (28-Jun-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | BWR D BWR D CRISIL AAA ICRA A- CRISIL AA ICRA AA- ICRA AA- ICRA AA- CARE AA ICRA AA- CARE AAA CRISIL AA+(CE) ICRA AA- IND A CARE AA- IND A CARE AA- IND A CARE AA- ICRA AA- ICRA AA- ICRA AA- ICRA AA- ICRA AA- ICRA AA ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Reliance - ADAG Reliance - ADAG Reliance - ADAG Reliance - ADAG HDFC Creation Investments Vedanta Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                      | 855<br>641<br>979<br>3<br>400<br>300<br>450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125               | 276.17<br>207.04<br>319.45<br>306.94<br>2.968.17<br>2.945.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                   | 0.08<br>0.09<br>0.09<br>0.08<br>0.88<br>0.87<br>1.33<br>0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84                         | 14-Jan-2021<br>14-Jan-2021<br>15-Jan-2021<br>04-Mar-2021<br>19-Mar-2021<br>05-Apr-2021<br>31-May-2021<br>20-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Jun-2021<br>29-Nov-2021<br>20-Jan-2022<br>29-Rov-2021                                                                                           | Put and Call                                              | 14-Sep-2020                                                                                 |
| INE333T07055                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 1.49% Reliance Big Pvt Ltd Series II (14-Jan-2021) ^ !!!  1.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd  15-Jan-2021) ^ !!!  1.75% Housing Development Finance Corporation Ltd (04-Mar-2021)  2.00% Vivriti Capital Pvt Ltd (19-Mar-2021)  2.05% Vedanta Ltd (05-Apr-2021)  0.25% Incred Financial Services Pvt Ltd (26-Apr-2021)  1.50% Hinduja Leyland Finance Ltd (31-May-2021)  1.50% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.30% Ltd Finance Ltd (16-Aug-2021)  1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)  1.69% Utar Pradesh Power Corporation Ltd (20-Jan-2022)  2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)  2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)  2.55% Sterlite Power Grid Ventures Ltd (18-Apr-2022)  2.64% Five-Star Business Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (28-May-2022)  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III  2.64% Five-Star Business Finance Ltd (28-May-2022)  2.55% Uttar Pradesh Power Cottd (27-Aug-2022)  2.55% Uttar Pradesh Power Cottd (27-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | BWR D  BWR D  CRISIL AAA ICRA A- CRISIL AA CARE A ICRA AA- CARE AA ICRA AA- CRISIL AA-(CE) ICRA AA- IND A CARE AA- CARE AA ICRA A ICRA A ICRA A ICRA A ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | Reliance - ADAG  Reliance - ADAG  HDFC Creation Investments Vedanta Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial  Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                   | 979 3 400 300 450 90 40 270 74 350 550 351 620 750 2,125                                                                              | 207.04<br>319.45<br>306.94<br>2,968.17<br>2,945.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                             | 0.06<br>0.09<br>0.09<br>0.88<br>0.87<br>1.33<br>0.27<br>0.12<br>0.80<br>1.03<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                 | 14-Jan-2021 15-Jan-2021 04-Mar-2021 19-Mar-2021 19-Mar-2021 26-Apr-2021 31-May-2021 22-Jun-2021 20-Jun-2021 20-Oct-2021 29-Nov-2021 20-Jan-2022 22-Feb-2022 28-Mar-2022 28-Mar-2022                                                                                                                      | Put and Call                                              | 14-Sep-2020                                                                                 |
| NE428K07011                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 1.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd 115-Jan-2021) ^ 1!! 175% Housing Development Finance Corporation Ltd (04-Mar-2021) 2.00% Vivriti Capital Pvt Ltd (19-Mar-2021) 2.50% Hinduja Leyland Finance Ltd (21-Jul-2021) 2.15% Hinduja Leyland Finance Ltd (21-Jul-2021) 2.16% Hinduja Leyland Finance Ltd (21-Jul-2021) 2.175% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 2.175% Uttar Pradesh Power Corporation Ltd (20-Jul-2021) 2.175% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.175% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.175% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 2.175% Hinduja Leyland Finance Ltd (08-Apr-2022) 2.175% Hinduja Leyland Finance Ltd (18-Apr-2022) 2.186% Five-Star Business Finance Ltd (18-Apr-2022) 2.187% S. D. Corporation Pvt Ltd (03-Jun-2022) 2.187% S. D. Corporation Pvt Ltd (03-Jun-2022) 2.187% Five-Star Business Finance Ltd (28-Jun-2022) 2.187% Uttar Pradesh Power Cottd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | BWR D CRISIL AAA ICRA A- CRISIL AA ICRA A- CRISIL AA CARE A ICRA AA- CARE AA ICRA AA- CARE AA CRISIL A+(CE) ICRA AA- CRISIL AA- CRISIL AA- CRISIL AA- CRISIL AA- CRISIL AA- ICRA AA ICRA AA ICRA A ICR | Reliance - ADAG HDFC Creation Investments Vedanta Incred Hinduja Tata Hinduja LaT UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                      | 979<br>3<br>400<br>300<br>450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                             | 319.45<br>306.94<br>2,968.17<br>2,945.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                       | 0.09<br>0.09<br>0.88<br>0.87<br>1.33<br>0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84                                         | 15-Jan-2021<br>04-Mar-2021<br>19-Mar-2021<br>05-Apr-2021<br>26-Apr-2021<br>20-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Jun-2022<br>29-Nov-2021<br>20-Jan-2022<br>20-Feb-2022                                                                                                                         |                                                           |                                                                                             |
| INEA28K07011 (1) INE001A07009 8.8 INE01HV07015 12 INE01HV07015 13 INE205A07139 8.8 INE94SW07035 11 INE146008088 11 INE146008084 17 INE146008084 17 INE146008084 17 INE146008084 17 INE146008084 17 INE146008085 17 INE0657N07605 17 INE0657N07605 17 INE0657N07605 17 INE0615S07065 17 INE148008092 17 INE128S07374 17 INE660N07062 17 INE660N07062 17 INE946S00730 17 INE245A08042 17 INE245A08042 17 INE94S00710 17 INE94SS07130 17 INE94SS07130 17 INE94SS07130 17 INE94SS07130 17 INE94SS07130 17 INE9571Z07001 17 INE9571Z07001 17 INE9571Z07001 17 INE9571Z07001 17 INE9571Z07001 17 INE94S07030 17 INE9571Z07001 17 INE9571Z07001 17 INE9571Z07001 17 INE9571Z07001 17 INE9571Z07001 17 INE94S07130 17 INE94F207001 17  | 15-Jan-2021) ^ 1!!  1.75% Housing Development Finance Corporation Ltd (04-Mar-2021)  2.00% Vivriti Capital Pvt Ltd (19-Mar-2021)  1.50% Vedanta Ltd (05-Apr-2021)  1.50% Hodiyi Leyland Finance Ltd (21-May-2021)  1.40% Tata Power Co Ltd (02-Jun-2021)  1.40% Tata Power Co Ltd (02-Jun-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.40% Tata Power Co Ltd (16-Aug-2021)  1.50% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)  1.60 Bps) (29-Nov-2021) - Series II ***  0.15% Uttar Pradesh Power Corporation Ltd (20-Jun-2022)  2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)  2.55% Sterlite Power Grid Ventures Ltd (18-Mar-2022)  1.10% Hinduja Leyland Finance Ltd (08-Apr-2022)  2.64% Five-Star Business Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (28-May-2022)  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III  2.64% Five-Star Business Finance Ltd (28-Jun-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | CRISIL AAA ICRA A - CRISIL AA CARE A ICRA AA- CARE AA ICRA AA- CARE AA ICRA AA- CARE AA ICRA AA- CRISIL A+(CE) ICRA AA- IND A CARE AA- IND A CARE AA- CARE AA- CARE AA- CARE AA- CARE AA- ICRA A ICRA A ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | HDFC Creation Investments Vedanta Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                      | 3<br>400<br>300<br>450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                    | 306.94<br>2,968.17<br>2,945.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                 | 0.09<br>0.88<br>0.87<br>1.33<br>0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84                                                 | 04-Mar-2021<br>19-Mar-2021<br>05-Apr-2021<br>26-Apr-2021<br>31-May-2021<br>22-Jun-2021<br>21-Jul-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>20-Jan-2022<br>28-Mar-2022<br>28-Mar-2022                                                                                                          |                                                           | -<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>- |
| INEO1HVO7015   12     INE205A07139   8.     INE205A07139   8.     INE205A07139   8.     INE146008068   1     INE146008068   1     INE146008084   1     INE027E07709   8.     INE657N07605   22     INE657N07605   23     INE540P07293   11     INE265J07357   17     INE615S07065   17     INE146008092   1     INE146008092   1     INE15807374   17     INE126S07374   17     INE126S07374   17     INE126S07374   17     INE126S07379   17     INE126S07379   17     INE660N07062   1     INE126S07379   17     INE540P07210   9     INE139S07017   17     INE940F07210   18     INE9971207091   18     INE9171207091   11     INE9171207091   11     INE917207091   11     INE540P07301   11     INE   | 2.00% Vivriti Capital Pvt Ltd (19-Mar-2021)  5.0% Vedanta Ltd (05-Apr-2021)  0.25% Incred Financial Services Pvt Ltd (26-Apr-2021)  1.50% Hinduja Leyland Finance Ltd (31-May-2021)  1.40% Tata Power Co Ltd (02-Jun-2021)  1.30% Hinduja Leyland Finance Ltd (21-Jul-2021)  1.9492% L6T Finance Ltd (16-Aug-2021)  1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)  1.6delveiss Rural & Corporate Services Ltd (1Y SBI MCLR +  50 Bps) (29-Nov-2021) - Series II ***  0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)  2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)  2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)  1.10% Hinduja Leyland Finance Ltd (08-Apr-2022)  2.64% Five-Star Business Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (16-Apr-2022)  2.64% Five-Star Business Finance Ltd (28-May-2022)  1.50% S. D. Corporation Pvt Ltd (03-Jun-2022)  1.19% S. D. Corporation Pvt Ltd (03-Jun-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)  0.75% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | ICRA A- CRISIL AA CARE A ICRA AA- CARE AA ICRA AA- CARE AAA CRISIL A+(CE) ICRA AA- CRISIL A+(CE) ICRA AA- IND A CARE AA- IND A CARE AA- CARE AA- CARE AA- CARE AA- ICRA A  | Creation Investments Vedanta Incred Hinduja Tata Hinduja LaT UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                           | 400<br>300<br>450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                         | 2,968.17<br>2,945.12<br>4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                           | 0.88<br>0.87<br>1.33<br>0.27<br>0.18<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84                                                         | 19-Mar-2021<br>05-Apr-2021<br>26-Apr-2021<br>31-May-2021<br>02-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                          |                                                           | -<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>- |
| NE205A07139 8. NE945W07035 11 NE146008068 11 NE146008084 1 NE245A08034 1 NE146008084 1 NE245P07709 8. NE657N07605 22 NE540P07293 11 NE265J07357 12 NE615S07065 12 NE146008092 1 NE516Y07105 9. NE128S07374 12 NE565J07373 12 NE660N07054 12 NE565J07373 12 NE245A08042 11 NE245A08042 11 NE245A0807130 12 NE245A080710 11 NE945807130 13 NE945807130 13 NE945807130 13 NE971207091 13                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 1.50% Vedanta Ltd (05-Apr-2021) 1.0.25% Incred Financial Services Pvt Ltd (26-Apr-2021) 1.50% Hinduja Leyland Finance Ltd (31-May-2021) 1.40% Tata Power Co Ltd (02-Jun-2021) 1.30% Hinduja Leyland Finance Ltd (21-Jul-2021) 1.9492% Ltf Finance Ltd (16-Aug-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Dct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Dct-2021) 1.75% Uttar Pradesh Power Corporation Co Ltd (02-Feb-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (18-Apr-2022) 2.56% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 2.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | CRISIL AA CARE A ICRA AA- CARE AA ICRA AA- CRE AA CRISIL A+(CE) ICRA AA- CRISIL A+(CE) ICRA AA- IND A CARE AA- IND A CARE AA- CARE AA ICRA A I | Vedanta Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                | 300<br>450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                | 2,945.12<br>4,505.16<br>909.29<br>912.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                       | 0.87<br>1.33<br>0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84                                                                 | 05-Apr-2021<br>26-Apr-2021<br>31-May-2021<br>02-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                         |                                                           | -<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>- |
| NE945W07035 11 NE146008068 1 NE245A08034 1 NE146008068 1 NE245A08084 1 NE027E07709 8. NE540P07202 9. NE540P07203 11 NE245A08037 1 NE128S07377 1: NE615S07065 12: NE615S07065 13: NE146008092 1 NE148008092 1 NE128S07374 12: NE128S07374 14: NE128S07374 15: NE660N07062 11 NE560N07054 11 NE565D07373 13: NE245A08042 11 NE245D07210 9. NE139S07017 13: NE940F07210 11 NE940F07001 11 NE971207001 11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | 0.25% Incred Financial Services Pvt Ltd (26-Apr-2021) 1.50% Hinduja Levjand Finance Ltd (31-May-2021) 1.40% Tata Power Co Ltd (02-Jun-2021) 1.30% Hinduja Leyland Finance Ltd (21-Jul-2021) 1.30% Hinduja Leyland Finance Ltd (21-Jul-2021) 1.3992% L6T Finance Ltd (16-Aug-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Jun-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Jun-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Jun-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.50% Piramal Capital & Housing Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 2.55% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | CARE A ICRA AA- CARE AA ICRA AA- CARE AAA CRISIL A+(CE) CRISIL A+(CE) ICRA AA- IND A CARE AA- CARE AA- CARE AA- CARE AA ICRA A I | Incred Hinduja Tata Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                        | 450<br>90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                       | 4,505.16<br>909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                   | 1.33<br>0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                         | 26-Apr-2021<br>31-May-2021<br>02-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                        |                                                           | -<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>26-Mar-2021                                         |
| INE146008068   1     INE245A08034   1     INE245A08034   1     INE245A08034   1     INE245A08034   1     INE146008084   1     INE027E07709   8     INE540P07202   9     INE540P07293   1     INE540P07293   1     INE265J07357   1     INE3615S07065   1     INE146008092   1     INE516Y07105   9     INE126S07374   1     INE128S07374   1     INE128S07374   1     INE128S07374   1     INE128S07379   1     INE128S07379   1     INE540N07054   1     INE540P0754   1     INE540P07210   9     INE139S07017   1     INE940F07101   1     INE9171207091   1     INE917207091   1     INE917207091   1     INE917207001   1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 1.50% Hinduja Leyland Finance Ltd (31-May-2021) 1.40% Tata Power Co Ltd (02-Jun-2021) 1.30% Hinduja Leyland Finance Ltd (21-Jul-2021) 1.9492% L&T Finance Ltd (16-Aug-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Dct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 2.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) 1.15% S. D. Corporation Pvt Ltd (03-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 2.75% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | ICRA AA- CARE AA CRISIL A+(CE) CRISIL A+(CE) ICRA AA- CRISIL A+(CE) ICRA AA- IND A CARE AA- CARE AA- CARE AA- CARE AA- ICRA A IC | Hinduja Tata Hinduja L&T UP Power Corporation  Edelweiss Capital UP Power Corporation JM Financial  Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                             | 90<br>40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                              | 909.29<br>412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                               | 0.27<br>0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                                 | 31-May-2021<br>02-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                       | Interest rate reset sss                                   | -<br>-<br>-<br>-<br>-<br>-<br>-<br>26-Mar-2021                                              |
| INE245A08034                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 1.40% Tata Power Co Ltd (02-Jun-2021) 1.30% Hinduja Leyland Finance Ltd (21-Jul-2021) 9.4942% LdT Finance Ltd (16-Aug-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) delweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 50 Bps) (29-Nov-2021) - Series II *** 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 2.60% Five-Star Business Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | CARE AA ICRA AA- CARE AAA CRISIL A+(CE) CRISIL A+(CE) ICRA AA- IND A CARE AA- CARE AA ICRA A  | Tata Hinduja L6T UP Power Corporation  Edelweiss Capital UP Power Corporation JM Financial  Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                                     | 40<br>270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                                    | 412.15<br>2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                         | 0.12<br>0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                                         | 02-Jun-2021<br>21-Jul-2021<br>16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                      | Interest rate reset sss                                   | -<br>-<br>-<br>-<br>-<br>-<br>26-Mar-2021                                                   |
| INE146008084                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 1.30% Hinduja Leyland Finance Ltd (21-Jul-2021) 1.9492% L6T Finance Ltd (16-Aug-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) 1.75% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 1.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 1.240% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 1.25% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 1.264% Five-Star Business Finance Ltd (16-Apr-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. Groporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. Groporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | ICRA AA- CARE AAA CRISIL A+(CE) CRISIL AA- (CRISIL AA- (CE) ICRA AA- IND A CARE AA- CARE AA- ICRA A  | Hinduja L&T UP Power Corporation Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                                            | 270<br>74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                                          | 2,716.21<br>759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                                   | 0.80<br>0.23<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                                                 | 21-Jul-2021<br>16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                     |                                                           | -<br>-<br>-<br>-<br>-<br>26-Mar-2021                                                        |
| INEQ27E07709   8     INE540P07202   9     INE540P07203   E     INE540P07293   11     INE540P07293   11     INE540P07293   11     INE540P07357   1     INE615S07065   1     INE615S07065   1     INE516Y07105   9     INE516Y07105   9     INE128S07374   1     INE128S07374   1     INE128S07390   1     INE128S07390   1     INE128S07390   1     INE660N07062   1     INE540P0754   1     INE540P0754   1     INE540P07210   9     INE540P07210   9     INE139S07017   1     INE941S07130   1     INE971Z07091   1     INE91Z07091   1     INE91Z07001   1                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | .9492% L&T Finance Ltd (16-Aug-2021) .75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) .ddelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 50 Bps) (29-Nov-2021) - Series II *** 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.10% Hinduja Leyland Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | CARE AAA CRISIL A+(CE)  CRISIL A+(CE) ICRA AA-  IND A CARE AA- CARE AA- CARE AA ICRA A ICRA A ICRA A ICRA A ICRA A ICRA A ICRA A(CE) ICRA A ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | L&T UP Power Corporation  Edelweiss Capital UP Power Corporation JM Financial  Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                                                  | 74<br>350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                                                 | 759.72<br>3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                                               | 0.23<br>1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                                                         | 16-Aug-2021<br>20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                                    | -<br>-<br>-<br>-<br>Interest rate<br>reset <sup>555</sup> | -<br>-<br>-<br>-<br>-<br>26-Mar-2021                                                        |
| NE540P07202   9.     NE657N07605   2.     NE657N07605   2.     NE540P07293   1.     NE265J07357   1.     NE615S07065   1.     NE146008092   1.     NE516Y07105   9.     NE128S07374   1.     NE128S07374   1.     NE128S07374   1.     NE128S07374   1.     NE128S07374   1.     NE128S07374   1.     NE128S07373   1.     NE660N07064   1.     NE560N07062   1.     NE128S07408   1.     NE245A08042   1.     NE245A08042   1.     NE39S07017   1.     NE94S07130   1.     NE991Z07001   1.     NE951Z07001   1.     NE951Z07001   1.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | .75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021) delweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 50 Bps) (29-Nov-2021) - Series II *** 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) III 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 2.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CRISIL A+(CE)  CRISIL AA- CRISIL A+(CE) ICRA AA-  IND A CARE AA- CARE AA- ICRA A ICRA A ICRA A ICRA A ICRA A ICRA A ICRA A(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | UP Power Corporation  Edelweiss Capital  UP Power Corporation  JM Financial  Vedanta  Hinduja  Ajay Piramal  Five Star Business Finance  Five Star Business Finance                                                                                                                                                                                                | 350<br>550<br>351<br>620<br>750<br>150<br>2,125                                                                                       | 3,476.81<br>5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                                                         | 1.03<br>1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                                                                 | 20-Oct-2021<br>29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                                                   | -<br>-<br>-<br>-<br>Interest rate<br>reset <sup>555</sup> | -<br>-<br>-<br>-<br>26-Mar-2021                                                             |
| NE657N07605   2:     NE540P07293   1:     NE265J07357   1:     NE615S07065   1:     NE146008092   1:     NE148008092   1:     NE128S07374   1:     NE128S07374   1:     NE128S07374   1:     NE128S07374   1:     NE128S07374   1:     NE128S07374   1:     NE128S07373   1:     NE660N07054   1:     NE265J07373   1:     NE245A08042   1:     NE540P07210   9:     NE139S07017   1:     NE945S07130   1:     NE971Z07001   1:     NE94507030   1:     NE9540P07301   1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | idelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 50 Bps) (29-Nov-2021) - Series II *** 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 2.55% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) 11.50% S. D. Corpor | CRISIL AA- CRISIL A+(CE) ICRA AA- IND A CARE AA- CARE AA ICRA A ICRA A ICRA A CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | Edelweiss Capital UP Power Corporation JM Financial Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                                                                             | 550<br>351<br>620<br>750<br>150<br>2,125                                                                                              | 5,478.97<br>3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                                                                     | 1.62<br>1.03<br>1.84<br>2.25<br>0.45                                                                                                         | 29-Nov-2021<br>20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                                                                  | -<br>-<br>-<br>Interest rate<br>reset <sup>sss</sup>      | -<br>-<br>-<br>-<br>26-Mar-2021                                                             |
| INE540P07293 11 INE540P07293 11 INE615S07065 12 INE146008092 11 INE516Y07105 9. INE128S07374 12 INE660N07054 11 INE660N07064 11 INE660N07062 11 INE128S07408 12 INE128S07408 12 INE245A08042 11 INE540P07210 9. INE139S07017 13 INE941S07100 13 INE971Z07001 13 INE971Z07001 13 INE971Z07001 11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | CRISIL A+(CE) ICRA AA- IND A CARE AA- CARE AA ICRA A ICRA A CARE AA(CE) CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | UP Power Corporation JM Financial  Vedanta Hinduja Ajay Piramal Five Star Business Finance Five Star Business Finance                                                                                                                                                                                                                                              | 351<br>620<br>750<br>150<br>2,125                                                                                                     | 3,490.36<br>6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                                                                                 | 1.03<br>1.84<br>2.25<br>0.45                                                                                                                 | 20-Jan-2022<br>02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                                                                                 | reset sss                                                 | -<br>-<br>26-Mar-2021<br>-                                                                  |
| INE265J07357 1: INE615S07065 1: INE146008092 1 INE516Y07105 9. INE518S07374 1: INE128S07370 1: INE6660N07054 1: INE6660N07054 1: INE128S07330 1: INE665J07373 1: INE245A08042 1: INE245A08042 1: INE540P07210 9. INE139S07017 1: INE94S07130 1: INE94F07010 1: INE94F07010 1: INE971Z07001 1: INE94F070301 1: INE94F070701 1:  | 2.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022) 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 2.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | ICRA AA- IND A CARE AA- CARE AA ICRA A ICRA A CARE AA(CE) CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | JM Financial  Vedanta  Hinduja  Ajay Piramal  Five Star Business Finance  Five Star Business Finance                                                                                                                                                                                                                                                               | 750<br>150<br>2,125                                                                                                                   | 6,214.07<br>7,579.90<br>1,502.81<br>16,579.57                                                                                                                                                                             | 1.84<br>2.25<br>0.45                                                                                                                         | 02-Feb-2022<br>28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                                                                                                | reset sss                                                 | 26-Mar-2021                                                                                 |
| INE615S07065 1: INE146008092 1 INE516Y07105 9. INE128S07374 1: INE128S07374 1: INE660N07054 1: INE660N07052 1 INE650N07062 1: INE650N07062 1: INE7128S07408 1: INE265J07373 1: INE245A08042 1: INE540P07210 9, INE139S07017 1: INE948S07130 1: INE94507019 1: INE917207091 1: INE917207091 1: INE914D07301 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | 2.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | IND A CARE AA- CARE AA ICRA A ICRA A CARE AA(CE) CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Vedanta<br>Hinduja<br>Ajay Piramal<br>Five Star Business Finance<br>Five Star Business Finance                                                                                                                                                                                                                                                                     | 750<br>150<br>2,125                                                                                                                   | 7,579.90<br>1,502.81<br>16,579.57                                                                                                                                                                                         | 2.25<br>0.45                                                                                                                                 | 28-Mar-2022<br>08-Apr-2022                                                                                                                                                                                                                                                                               | reset sss                                                 | 26-Mar-2021                                                                                 |
| NE146008092 1 NE516Y07105 9.9 NE128S07374 1: NE128S07379 1: NE660N07054 1 NE660N07062 1 NE128S07408 1: NE2455007373 1: NE245A08042 1: NE540P07210 9. NE139S07017 1: NE945807130 1: NE94507130 1: NE94507130 1: NE94507130 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE AA-<br>CARE AA<br>ICRA A<br>ICRA A<br>CARE AA(CE)<br>CARE AA(CE)<br>ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Hinduja<br>Ajay Piramal<br>Five Star Business Finance<br>Five Star Business Finance                                                                                                                                                                                                                                                                                | 150<br>2,125                                                                                                                          | 1,502.81<br>16,579.57                                                                                                                                                                                                     | 0.45                                                                                                                                         | 08-Apr-2022                                                                                                                                                                                                                                                                                              | reset sss                                                 | 26-Mar-2021<br>-                                                                            |
| NE146008092 1 NE516Y07105 9.9 NE128S07374 1: NE128S07379 1: NE660N07054 1 NE660N07062 1 NE128S07408 1: NE2455007373 1: NE245A08042 1: NE540P07210 9. NE139S07017 1: NE945807130 1: NE94507130 1: NE94507130 1: NE94507130 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 1.10% Hinduja Leyland Finance Ltd (08-Apr-2022) 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% Uttar Pradesh Power Co Ltd (21-Aug-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE AA-<br>CARE AA<br>ICRA A<br>ICRA A<br>CARE AA(CE)<br>CARE AA(CE)<br>ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Hinduja<br>Ajay Piramal<br>Five Star Business Finance<br>Five Star Business Finance                                                                                                                                                                                                                                                                                | 150<br>2,125                                                                                                                          | 1,502.81<br>16,579.57                                                                                                                                                                                                     | 0.45                                                                                                                                         | 08-Apr-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| INE516Y07105 9, INE128S07374 1: INE128S07374 1: INE128S07390 1: INE660N07054 1 INE660N07062 1: INE650F07373 1: INE255J07373 1: INE245A08042 1: INE540P07210 9, INE139S07017 1: INE94S07130 1: INE94F0707091 1: INE971Z07091 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 1.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | CARE AA ICRA A ICRA A CARE AA(CE) CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Ajay Piramal<br>Five Star Business Finance<br>Five Star Business Finance                                                                                                                                                                                                                                                                                           | 2,125                                                                                                                                 | 16,579.57                                                                                                                                                                                                                 |                                                                                                                                              |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| NE128S07374 1: NE128S07390 1: NE128S07390 1: NE660N07054 1: NE660N07062 1: NE128S07408 1: NE128S07408 1: NE245A08042 1: NE540P07210 9: NE139S07017 1: NE946S07130 1: NE94F0712091 1: NE540P07301 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 2.64% Five-Star Business Finance Ltd (16-Apr-2022) 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | ICRA A ICRA A CARE AA(CE) CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | Five Star Business Finance<br>Five Star Business Finance                                                                                                                                                                                                                                                                                                           |                                                                                                                                       |                                                                                                                                                                                                                           |                                                                                                                                              | 15-Apr-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NE12807390 1: NE680N07054 1 NE680N07052 1: NE128S07408 1: NE2455J07373 1: NE245A08042 1: NE39507017 1: NE946807130 1: NE907107091 1: NE971207091 1: NE940P07301 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 2.64% Five-Star Business Finance Ltd (28-May-2022) 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.55% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | ICRA A CARE AA(CE) CARE AA(CE) ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | Five Star Business Finance                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                       | 1,004.54                                                                                                                                                                                                                  | 0.30                                                                                                                                         | 16-Apr-2022                                                                                                                                                                                                                                                                                              | Put and Call                                              | 29-Apr-2021                                                                                 |
| NE660N07054                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | CARE AA(CE)<br>CARE AA(CE)<br>ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       | 1,906.27                                                                                                                                                                                                                  | 0.56                                                                                                                                         | 28-May-2022                                                                                                                                                                                                                                                                                              | Put and Call                                              | 24-May-2021                                                                                 |
| NE660N07062 1 NE128807408 1: NE265J07373 1: NE245A08042 11 NE540P07210 9. NE139807017 1: NE946807130 1: NE9471207091 1: NE540P07301 11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 1.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CARE AA(CE)<br>ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | Shapoorji Pallonji                                                                                                                                                                                                                                                                                                                                                 | 1,250                                                                                                                                 | 11,148.53                                                                                                                                                                                                                 | 3.30                                                                                                                                         | 03-Jun-2022                                                                                                                                                                                                                                                                                              | - ut and Gan                                              |                                                                                             |
| NE128S07408 1: NE265J07373 1: NE245D07373 1: NE245A08042 1: NE540P07210 9. NE139S07017 1: NE946S07130 1: NE946S07130 1: NE94571Z07091 1: NE540P07301 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | 2.64% Five-Star Business Finance Ltd (28-Jun-2022) 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-0ct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Shapoorji Pallonji                                                                                                                                                                                                                                                                                                                                                 | 550                                                                                                                                   | 4,895.53                                                                                                                                                                                                                  | 1.45                                                                                                                                         | 03-Jun-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NE265J07373 1: NE245A08042 11 NE540P07210 9. NE139S07017 1: NE946S07130 1: NE971207091 1: NE540P07301 11                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | 2.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) 0.75% The Tata Power Co Ltd (21-Aug-2022) 1.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Five Star Business Finance                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                       | 6,021.21                                                                                                                                                                                                                  | 1.78                                                                                                                                         | 28-Jun-2022                                                                                                                                                                                                                                                                                              | Put and Call                                              | 18-Jun-2021                                                                                 |
| NE245A08042                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 0.75% The Tata Power Co Ltd (21-Aug-2022)<br>.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | ICRA AA-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | JM Financial                                                                                                                                                                                                                                                                                                                                                       | 500                                                                                                                                   | 4,986.45                                                                                                                                                                                                                  | 1.48                                                                                                                                         | 02-Aug-2022                                                                                                                                                                                                                                                                                              | -                                                         |                                                                                             |
| NE540P07210 9. NE139S07017 1: NE946S07130 1: NE971Z07091 1: NE540P07301 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | .75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | CRISIL AA-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Tata                                                                                                                                                                                                                                                                                                                                                               | 310                                                                                                                                   | 3,268.88                                                                                                                                                                                                                  | 0.97                                                                                                                                         | 21-Aug-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NE139S07017 1:<br>NE946S07130 1:<br>NE971Z07091 1:<br>NE540P07301 10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | UP Power Corporation                                                                                                                                                                                                                                                                                                                                               | 550                                                                                                                                   | 5,398.59                                                                                                                                                                                                                  | 1.60                                                                                                                                         | 20-0ct-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NE946S07130 1:<br>NE971Z07091 1:<br>NE540P07301 10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 2.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | CARE A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Renew                                                                                                                                                                                                                                                                                                                                                              | 200                                                                                                                                   | 2,017.50                                                                                                                                                                                                                  | 0.60                                                                                                                                         | 01-Nov-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NE971Z07091 1:<br>NE540P07301 1:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | 3.55% Nufuture Digital (India) Ltd (31-Dec-2022) !!! ®®®                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | BWR D(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | Future                                                                                                                                                                                                                                                                                                                                                             | 750                                                                                                                                   | 0.00                                                                                                                                                                                                                      | 0.00                                                                                                                                         | 31-Dec-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 3.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) !!! ®®®                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | BWR BB+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Future                                                                                                                                                                                                                                                                                                                                                             | 150                                                                                                                                   | 0.00                                                                                                                                                                                                                      | 0.00                                                                                                                                         | 30-Dec-2022                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NIE40000700F                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | UP Power Corporation                                                                                                                                                                                                                                                                                                                                               | 606                                                                                                                                   | 5,967.22                                                                                                                                                                                                                  | 1.77                                                                                                                                         | 20-Jan-2023                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
| NE128S07325 10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 0.21% Five-Star Business Finance Ltd (28-Mar-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Five Star Business Finance                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                       | 6,427.53                                                                                                                                                                                                                  | 1.90                                                                                                                                         | 28-Mar-2023                                                                                                                                                                                                                                                                                              | Put and Call                                              | 28-Jan-2021                                                                                 |
| NE128S07341 10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 0.21% Five-Star Business Finance Ltd (28-Mar-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Five Star Business Finance                                                                                                                                                                                                                                                                                                                                         | 650                                                                                                                                   | 6,374.30                                                                                                                                                                                                                  | 1.89                                                                                                                                         | 28-Mar-2023                                                                                                                                                                                                                                                                                              | Put and Call                                              | 28-May-2021                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.21% Five-Star Business Finance Ltd (28-Mar-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Five Star Business Finance                                                                                                                                                                                                                                                                                                                                         |                                                                                                                                       | 2,565.35                                                                                                                                                                                                                  | 0.76                                                                                                                                         | 28-Mar-2023                                                                                                                                                                                                                                                                                              | Put and Call                                              | 28-Mar-2021                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | CARE A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Renew                                                                                                                                                                                                                                                                                                                                                              | 580                                                                                                                                   | 5,252.11                                                                                                                                                                                                                  | 1.56                                                                                                                                         | 31-Mar-2023                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CARE A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Renew                                                                                                                                                                                                                                                                                                                                                              | 130                                                                                                                                   | 1,153.20                                                                                                                                                                                                                  | 0.34                                                                                                                                         | 31-Mar-2023                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | CARE A-(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Sadbhav                                                                                                                                                                                                                                                                                                                                                            | 510                                                                                                                                   | 6,471.76                                                                                                                                                                                                                  | 1.92                                                                                                                                         | 23-Apr-2023                                                                                                                                                                                                                                                                                              | Put and Call                                              | 23-Apr-2021                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.50% Vistaar Financial Services Pvt Ltd (22-Jun-2023)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | ICRA A-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Vistaar                                                                                                                                                                                                                                                                                                                                                            | 650                                                                                                                                   | 6,532.39                                                                                                                                                                                                                  | 1.94                                                                                                                                         | 22-Jun-2023                                                                                                                                                                                                                                                                                              | Put and Call                                              | 22-Jun-2021                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 1.90% Vishal Mega Mart Pvt Ltd (20-0ct-2023) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | IND A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | Kedara Capital                                                                                                                                                                                                                                                                                                                                                     | 230                                                                                                                                   | 23,191.38                                                                                                                                                                                                                 | 6.87                                                                                                                                         | 20-0ct-2023                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | UP Power Corporation                                                                                                                                                                                                                                                                                                                                               | 176                                                                                                                                   | 1,716.19                                                                                                                                                                                                                  | 0.51                                                                                                                                         | 19-Jan-2024                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.25% Shriram Transport Finance Co Ltd (26-Apr-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | CRISIL AA+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Shriram Transport                                                                                                                                                                                                                                                                                                                                                  | 3,930                                                                                                                                 | 34,998.77                                                                                                                                                                                                                 | 10.37                                                                                                                                        | 26-Apr-2024                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 90% Shriram Transport Finance Co Ltd (21-Jun-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | CRISIL AA+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Shriram Transport                                                                                                                                                                                                                                                                                                                                                  | 1,000                                                                                                                                 | 8,446.69                                                                                                                                                                                                                  | 2.50                                                                                                                                         | 21-Jun-2024                                                                                                                                                                                                                                                                                              | Dut and Call                                              |                                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.50% Vistaar Financial Services Pvt Ltd (23-Jul-2024)  .40% Hinduja Leyland Finance Ltd (28-Aug-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | ICRA A-<br>CARE AA-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | Vistaar<br>Hinduja                                                                                                                                                                                                                                                                                                                                                 | 650<br>550                                                                                                                            | 6,475.61<br>5,115.42                                                                                                                                                                                                      | 1.92<br>1.52                                                                                                                                 | 23-Jul-2024<br>28-Aug-2024                                                                                                                                                                                                                                                                               | Put and Call                                              | 23-Jul-2022                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | IND A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Starhealth                                                                                                                                                                                                                                                                                                                                                         | 50                                                                                                                                    | 492.59                                                                                                                                                                                                                    | 0.15                                                                                                                                         | 06-Sep-2024                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .20% Hinduja Leyland Finance Ltd (13-Sep-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | CARE AA-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Hinduja                                                                                                                                                                                                                                                                                                                                                            | 850                                                                                                                                   | 7,829.21                                                                                                                                                                                                                  | 2.32                                                                                                                                         | 13-Sep-2024                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 1.60% Hinduja Leyland Finance Ltd (19-Sep-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CARE AA-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | Hinduja                                                                                                                                                                                                                                                                                                                                                            | 250                                                                                                                                   | 2,485.51                                                                                                                                                                                                                  | 0.74                                                                                                                                         | 29-Sep-2024                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.20% Star Health & Allied Insurance Co Ltd (31-Oct-2024) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | IND A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | Starhealth                                                                                                                                                                                                                                                                                                                                                         | 110                                                                                                                                   | 1,081.76                                                                                                                                                                                                                  | 0.32                                                                                                                                         | 31-0ct-2024                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | oleo/o otal ribaldi e / liiba ilibalando oo eta (or oot ebe i/                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Otarrioann                                                                                                                                                                                                                                                                                                                                                         | 110                                                                                                                                   | 1,001170                                                                                                                                                                                                                  | 0.02                                                                                                                                         | 0. 00. 202.                                                                                                                                                                                                                                                                                              | Interest rate                                             |                                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.00% Aptus Value Housing Finance India Ltd (26-Dec-2024)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | ICRA A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Aptus                                                                                                                                                                                                                                                                                                                                                              | 5,500                                                                                                                                 | 5,427.86                                                                                                                                                                                                                  | 1.61                                                                                                                                         | 26-Dec-2024                                                                                                                                                                                                                                                                                              | reset sss                                                 | 26-Dec-2022                                                                                 |
| NE540P07327 10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | UP Power Corporation                                                                                                                                                                                                                                                                                                                                               | 176                                                                                                                                   | 1,704.01                                                                                                                                                                                                                  | 0.50                                                                                                                                         | 20-Jan-2025                                                                                                                                                                                                                                                                                              | -<br>Interest rate                                        | -                                                                                           |
| INE852007055 10                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.00% Aptus Value Housing Finance India Ltd (24-Jan-2025)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | ICRA A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Aptus                                                                                                                                                                                                                                                                                                                                                              | 2,000                                                                                                                                 | 1,963.16                                                                                                                                                                                                                  | 0.58                                                                                                                                         | 24-Jan-2025                                                                                                                                                                                                                                                                                              | reset sss                                                 | 25-Jan-2023                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .00% India Shelter Finance Corporation Ltd (02-May-2025)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | ICRA A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | India Shelter                                                                                                                                                                                                                                                                                                                                                      | 350                                                                                                                                   | 4,240.91                                                                                                                                                                                                                  | 1.26                                                                                                                                         | 02-May-2025                                                                                                                                                                                                                                                                                              | Put and Call                                              | 04-May-2021                                                                                 |
| NE052007071 44                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 0.00% Aptus Value Housing Finance India Ltd (20-Jun-2025)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | ICRA A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Aptus                                                                                                                                                                                                                                                                                                                                                              | 5,000                                                                                                                                 | 4,888.97                                                                                                                                                                                                                  | 1.45                                                                                                                                         | 20 1 2025                                                                                                                                                                                                                                                                                                | Interest rate<br>reset sss                                | 20 1 2022                                                                                   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.00% Aptus value Housing Finance India Ltd (20-Jun-2025)  .45% Renew Power Ltd (31-Jul-2025) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | CARE A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Renew                                                                                                                                                                                                                                                                                                                                                              | 200                                                                                                                                   | 1,876.11                                                                                                                                                                                                                  | 0.56                                                                                                                                         | 20-Jun-2025<br>31-Jul-2025                                                                                                                                                                                                                                                                               | Put and Call                                              | 20-Jun-2023<br>31-Jul-2023                                                                  |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2026)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | UP Power Corporation                                                                                                                                                                                                                                                                                                                                               | 306                                                                                                                                   | 2,934.50                                                                                                                                                                                                                  | 0.87                                                                                                                                         | 20-Jan-2026                                                                                                                                                                                                                                                                                              | - rut and Call                                            | 31-Jul-2023<br>-                                                                            |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | · · · · · · · · · · · · · · · · · · ·                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | OTHOLE AT (UE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | Andhra Pradesh Capital                                                                                                                                                                                                                                                                                                                                             | 300                                                                                                                                   | 2,334.30                                                                                                                                                                                                                  | 0.07                                                                                                                                         | 20-0all*2020                                                                                                                                                                                                                                                                                             | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.32% Andhra Pradesh Capital Region Development Authority                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | CDICIL A : (OE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Region Development                                                                                                                                                                                                                                                                                                                                                 | 10 140                                                                                                                                | 10.000.07                                                                                                                                                                                                                 | F 04                                                                                                                                         | 10 4 0000                                                                                                                                                                                                                                                                                                |                                                           |                                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 16-Aug-2026)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Authority                                                                                                                                                                                                                                                                                                                                                          | 10,140                                                                                                                                | 19,966.37                                                                                                                                                                                                                 | 5.91                                                                                                                                         | 16-Aug-2026                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027)<br>.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CRISIL A+(CE)<br>CARE AA                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | UP Power Corporation Ajay Piramal                                                                                                                                                                                                                                                                                                                                  | 648<br>95                                                                                                                             | 6,151.43<br>791.17                                                                                                                                                                                                        | 1.82<br>0.23                                                                                                                                 | 20-Jan-2027<br>08-Mar-2027                                                                                                                                                                                                                                                                               | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <u> </u>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       |                                                                                                                                                                                                                           |                                                                                                                                              |                                                                                                                                                                                                                                                                                                          | Interest rate                                             | 20 1 200                                                                                    |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | ICRA A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Edelweiss Capital                                                                                                                                                                                                                                                                                                                                                  | 550                                                                                                                                   | 4,490.82                                                                                                                                                                                                                  | 1.33                                                                                                                                         | 30-Jun-2027                                                                                                                                                                                                                                                                                              | reset sss<br>Interest rate                                | 30-Jun-2022                                                                                 |
| NE616U07036 8.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | .70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | ICRA A+                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | Edelweiss Capital<br>Andhra Pradesh Capital                                                                                                                                                                                                                                                                                                                        | 380                                                                                                                                   | 3,099.47                                                                                                                                                                                                                  | 0.92                                                                                                                                         | 30-Jun-2027                                                                                                                                                                                                                                                                                              | reset sss                                                 | 30-Jun-2022                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.32% Andhra Pradesh Capital Region Development Authority                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | CDICIL A : (OE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | Region Development                                                                                                                                                                                                                                                                                                                                                 | E E00                                                                                                                                 | 10 017 75                                                                                                                                                                                                                 | 0.00                                                                                                                                         | 10 A 0007                                                                                                                                                                                                                                                                                                |                                                           |                                                                                             |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 16-Aug-2027)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | Authority                                                                                                                                                                                                                                                                                                                                                          | 5,580                                                                                                                                 | 10,917.75                                                                                                                                                                                                                 | 3.23                                                                                                                                         | 16-Aug-2027                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .85% DCB Bank Ltd (12-Jan-2028)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CRISIL AA-                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | DCB                                                                                                                                                                                                                                                                                                                                                                | 400                                                                                                                                   | 396.48                                                                                                                                                                                                                    | 0.12                                                                                                                                         | 12-Jan-2028                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 0.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)  .90% Coastal Gujarat Power Ltd (25-Aug-2028)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | CRISIL A+(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | UP Power Corporation                                                                                                                                                                                                                                                                                                                                               | 352                                                                                                                                   | 3,323.24                                                                                                                                                                                                                  | 0.98                                                                                                                                         | 20-Jan-2028                                                                                                                                                                                                                                                                                              | -                                                         | -                                                                                           |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | CARE AA(CE)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Tata                                                                                                                                                                                                                                                                                                                                                               | 1,150                                                                                                                                 | 11,945.40                                                                                                                                                                                                                 | 3.54                                                                                                                                         | 25-Aug-2028                                                                                                                                                                                                                                                                                              | Put and Call                                              | 18-Aug 2022                                                                                 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | .41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) !!!                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | CARE A+(SO)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Renew                                                                                                                                                                                                                                                                                                                                                              | 1,000                                                                                                                                 | 7,683.38                                                                                                                                                                                                                  | 2.28                                                                                                                                         | 30-Sep-2030                                                                                                                                                                                                                                                                                              | Put and Call                                              | 18-Aug-2022                                                                                 |
| Sub Total<br>Net receivable (Essel                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       | 326,174.63                                                                                                                                                                                                                | 96.62                                                                                                                                        |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| Infraprojects Ltd.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       |                                                                                                                                                                                                                           |                                                                                                                                              |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| matured on                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       |                                                                                                                                                                                                                           |                                                                                                                                              |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| May 22, 2020) ~~~                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       | 1,552.28                                                                                                                                                                                                                  | 0.46                                                                                                                                         |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| Total                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       | 327,726.92                                                                                                                                                                                                                | 97.08                                                                                                                                        |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| Call, Cash & Other<br>Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       | 9,848.14                                                                                                                                                                                                                  | 2.92                                                                                                                                         |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |
| Net Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                    |                                                                                                                                       | 337,575.06                                                                                                                                                                                                                | 100.00                                                                                                                                       |                                                                                                                                                                                                                                                                                                          |                                                           |                                                                                             |

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

# **Portfolio Holding**

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



Call, Cash & Other Assets is net of interest receivable on securities, investment in overnight call money market, 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. and on August 31, 2020 by Rivaaz Trade Ventures Pvt. 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 as on date of the disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the note for July 31, 2020 and note for August 31, 2020 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 August 31, 2020 is 17.65%

*** 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 August 15 to August 31, 2020

| ISIN Number | Name of the Instrument | Group | Maturity /
Sale value/ Part
payment amount
(Rs. in Lakhs) | Maturity
date | Notes |
|--------------|---------------------------------|---------|--|------------------|--------------------------------------|
| INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | Vedanta | 11,000.00 | 17-Aug-20 | Received full value on maturity date |

Amounts received during the period April 24, 2020 to August 14, 2020 on maturities/ sale/ prepayment - INR 54,590.05 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 August 31, 2020

| Group | Market Value
(Rs. in Lakhs) | % to Net Assets |
|---|--------------------------------|-----------------|
| Shriram Transport | 43,445.46 | 12.87% |
| UP Power Corporation | 34,162.35 | 10.12% |
| Andhra Pradesh Capital Region Development Authority | 30,884.12 | 9.15% |
| Five Star Business Finance | 24,299.20 | 7.20% |
| Kedara Capital | 23,191.38 | 6.87% |
| Hinduja | 20,558.45 | 6.09% |
| Renew | 17,982.30 | 5.33% |
| Ajay Piramal | 17,370.74 | 5.15% |
| Tata | 16,127.65 | 4.78% |
| Shapoorji Pallonji | 16,044.05 | 4.75% |
| Edelweiss Capital | 13,069.27 | 3.87% |
| Vistaar | 13,008.00 | 3.85% |
| Aptus | 12,279.99 | 3.64% |
| JM Financial | 11,200.51 | 3.32% |
| Vedanta | 10,525.02 | 3.12% |
| Sadbhav | 6,471.76 | 1.92% |
| Incred | 4,505.16 | 1.33% |
| India Shelter | 4,240.91 | 1.26% |
| Creation Investments | 2,968.17 | 0.88% |
| Starhealth | 1,574.35 | 0.47% |
| Reliance - ADAG | 802.66 | 0.24% |
| L&T | 759.72 | 0.23% |
| DCB | 396.48 | 0.12% |
| HDFC | 306.94 | 0.09% |
| Future | 0.00 | 0.00% |
| Call, Cash & Other Assets | 11,400.43 | 3.38% |
| Grand Total | 337,575.06 | 100.00% |

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 August 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 | | Market Value
(Rs. in Lakhs) | | 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 B+ | A V Birla | 3,370 | 0.00 | 100.00 | 23-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 Credit Risk Fund (Number of Segregated Portfolios - 3) - (under winding up) (Erstwhile Franklin India Corporate Bond Opportunities Fund)



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

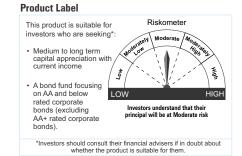
Portfolio Statement as on August 31, 2020

| 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) | | 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 | 1,695 | 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



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.

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



Portfolio Statement as on August 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) | | Quantity | Market Value
(Rs. in Lakhs) | | 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 |
|----------------------------------|--|---|---|----------|--------------------------------|-------|------------------|---|--|
| INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) !!! @@@ | BWR D(CE) | Future | 230 | 0.00 | 0.00 | 02-Sep-2020 | - | - |
| NE134E08HV7 | 8.36% Power Finance Corporation Ltd (04-Sep-2020) | CRISIL AAA | PFC | 100 | 1,000.39 | 0.41 | 04-Sep-2020 | - | - |
| NE134E08IW3 | 7.50% Power Finance Corporation Ltd (17-Sep-2020) | CRISIL AAA | PFC | 100 | 1,001.78 | 0.41 | 17-Sep-2020 | | - |
| NE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) !!! @@@ | BWR D(CE) | Future | 230 | 0.00 | 0.00 | 30-Sep-2020 | _ | _ |
| NE155A08225 | 9.73% Tata Motors Ltd (01-0ct-2020) | CARE AA- | Tata | 50 | 501.22 | 0.21 | 01-0ct-2020 | - | _ |
| | | | | | | | | | - |
| NE285T07099 | 12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) !!! @@@ | BWR BB+(CE) | Future | 250 | 0.00 | 0.00 | 07-Nov-2020 | - | - |
| NE333T07063 | 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 |
| NE205A07139 | 8.50% Vedanta Ltd (05-Apr-2021) | CRISIL AA | Vedanta | 250 | 2,454.27 | 1.02 | 05-Apr-2021 | - | - |
| INE146008068 | 11.50% Hinduja Leyland Finance Ltd (31-May-2021) | ICRA AA- | Hinduja | 140 | 1,414.45 | 0.59 | 31-May-2021 | - | - |
| NE245A08034 | 11.40% Tata Power Co Ltd (02-Jun-2021) | CARE AA | Tata | 20 | 206.08 | 0.09 | 02-Jun-2021 | - | - |
| NE155A08365 | 7.40% Tata Motors Ltd (29-Jun-2021) | CARE AA- | Tata | 600 | 6,027.10 | 2.50 | 29-Jun-2021 | - | - |
| | Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + | | | | | | | | |
| INE657N07605 | 250 Bps) (29-Nov-2021) - Series II *** | CRISIL AA- | Edelweiss Capital | 1,000 | 9,961.77 | 4.12 | 29-Nov-2021 | | - |
| INE205A07162 | 8.90% Vedanta Ltd (09-Dec-2021) | CRISIL AA | Vedanta | 800 | 7.714.85 | 3.19 | 09-Dec-2021 | _ | |
| INE540P07293 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022) | CRISIL A+(CE) | UP Power Corporation | 160 | 1,591.05 | 0.66 | 20-Jan-2022 | _ | |
| | | | | | | | | | - |
| INE922K07013 | 9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) !!! | ICRA A | India Shelter | 2,500 | 1,067.73 | 0.44 | 10-Feb-2022 | - | - |
| | | | | | | | | Interest rate | |
| INE615S07065 | 12.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022) | IND A | Vedanta | 650 | 6,569.24 | 2.72 | 28-Mar-2022 | reset sss | 26-Mar-2021 |
| INE146008092 | 11.10% Hinduja Leyland Finance Ltd (08-Apr-2022) | CARE AA- | Hinduja | 100 | 1,001.87 | 0.41 | 08-Apr-2022 | - | - |
| INE516Y07105 | 9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022) | CARE AA | Ajay Piramal | 937 | 7,310.62 | 3.03 | 15-Apr-2022 | - | - |
| INE128S07374 | 12.64% Five-Star Business Finance Ltd (16-Apr-2022) | ICRA A | Five Star Business Financ | e 250 | 2,511.35 | 1.04 | 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 | 3,705.15 | 1.53 | 21-Apr-2022 | - | |
| NE128S07390 | 12.64% Five-Star Business Finance Ltd (28-May-2022) | ICRA A | Five Star Business Finance | | 5,618.47 | 2.33 | 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 | 4,895.53 | 2.03 | 03-Jun-2022 | - ut and can | 24-1VIQY-2021 |
| | • | CARE AA(CE) | Shapoorji Pallonji | | | | | | |
| INE660N07047 | 11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!! | | | 450 | 4,014.28 | 1.66 | 03-Jun-2022 | - | - |
| INE265J07373 | 12.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022) | ICRA AA- | JM Financial | 1,000 | 9,972.89 | 4.13 | 02-Aug-2022 | - | - |
| INE245A08042 | 10.75% The Tata Power Co Ltd (21-Aug-2022) | CRISIL AA- | Tata | 290 | 3,057.98 | 1.27 | 21-Aug-2022 | - | - |
| INE540P07210 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022) | CRISIL A+(CE) | UP Power Corporation | 300 | 2,944.68 | 1.22 | 20-0ct-2022 | - | - |
| INE139S07017 | 12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!! | CARE A+(CE) | Renew | 100 | 1,008.75 | 0.42 | 01-Nov-2022 | - | - |
| INE540P07301 | 10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023) | CRISIL A+(CE) | UP Power Corporation | 1,112 | 10,949.74 | 4.53 | 20-Jan-2023 | - | - |
| INE659X07014 | 9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 440 | 3,984.36 | 1.65 | 31-Mar-2023 | - | - |
| | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd | | | | 5,00 | | | | |
| INE964Q07012 | (31-Mar-2023) !!! | CARE A+(CE) | Renew | 450 | 3,892.16 | 1.61 | 31-Mar-2023 | | |
| | | | | | | | | - | |
| INE209W07028 | 9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!! | CARE A+(CE) | Renew | 50 | 443.54 | 0.18 | 31-Mar-2023 | | |
| INE764L07173 | 0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023) | CARE A-(CE) | Sadbhav | 150 | 1,903.46 | 0.79 | 23-Apr-2023 | Put and Call | 23-Apr-2021 |
| INE764L07181 | 0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023) !!! | CARE A-(CE) | Sadbhav | 385 | 4,832.60 | 2.00 | 06-Jun-2023 | Put and Call | 06-Jun-2021 |
| INE971Z07059 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) !!! ®®® | BWR BB+(CE) | Future | 600 | 0.00 | 0.00 | 30-Jun-2023 | - | - |
| INE540P07228 | 9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2023) | CRISIL A+(CE) | UP Power Corporation | 270 | 2,620.59 | 1.08 | 20-0ct-2023 | - | - |
| INE01EA07016 | 11.90% Vishal Mega Mart Pvt Ltd (20-0ct-2023) !!! | IND A | Kedara Capital | 10 | 1,008.32 | 0.42 | 20-0ct-2023 | - | - |
| INE971Z07109 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) !!! @@@ | BWR BB+(CE) | Future | 250 | 0.00 | 0.00 | 30-Dec-2023 | - | - |
| INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) !!! @@@ | BWR D(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 | 24,490.24 | 10.14 | 26-Apr-2024 | | |
| INE146008100 | 9.40% Hinduja Leyland Finance Ltd (28-Aug-2024) | CARE AA- | Hinduja | 450 | 4,185.34 | 1.73 | 28-Aug-2024 | | - |
| | | | | 100 | | 0.41 | | | |
| INE575P08016 | 10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!! | IND A+ | Starhealth | | 985.18 | | 06-Sep-2024 | | - |
| INE146008159 | 11.60% Hinduja Leyland Finance Ltd (29-Sep-2024) | CARE AA- | Hinduja | 200 | 1,988.41 | 0.82 | 29-Sep-2024 | - | - |
| INE575P08024 | 10.20% Star Health & Allied Insurance Co Ltd (31-Oct-2024) !!! | IND A+ | Starhealth | 390 | 3,835.33 | 1.59 | 31-0ct-2024 | - | - |
| INE459T07058 | 9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025) | BWR A+ | Multiples PE | 560 | 5,543.93 | 2.30 | 27-Feb-2025 | Put and Call | 27-Feb-2021 |
| INE003S07189 | 9.45% Renew Power Ltd (31-Jul-2025) !!! | CARE A+ | Renew | 400 | 3,752.22 | 1.55 | 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 | 9,874.87 | 4.09 | 01-0ct-2026 | - | - |
| INE641008035 | 9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027) | CARE AA | Ajay Piramal | 990 | 8,244.78 | 3.41 | 08-Mar-2027 | - | - |
| | 3 | | ., | | ., | | | Interest rate | |
| NE657N07381 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | ICRA A+ | Edelweiss Capital | 450 | 3,674.31 | 1.52 | 30-Jun-2027 | reset sss
Interest rate | 30-Jun-2022 |
| INE616U07036 | 8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027) | ICRA A+ | Edelweiss Capital
Andhra Pradesh Capital | 250 | 2,039.13 | 0.84 | 30-Jun-2027 | reset | 30-Jun-2022 |
| INE01E708040 | 10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2027) | CRISIL A+(CE) | Region Development Authority | 4,810 | 9,411.18 | 3.90 | 16-Aug-2027 | | |
| | 9.90% Coastal Gujarat Power Ltd (25-Aug-2028) | | • | | | | 25-Aug-2028 | - | - |
| INE295J08022 | 5.50 /0 GUASIAI UUJATAI FUWEI LIÜ (25-AUG-2028) | CARE AA(CE) | Tata | 170 | 1,765.84 | 0.73 | 20-Aug-2028 | Later - | - |
| | | | | | | | | Interest rate | |
| INE598K07011 | 9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029) !!! | ICRA A | Tata | 6,878 | 6,578.74 | 2.72 | 31-Mar-2029 | reset sss | 30-Sep-2020 |
| INE020B08BQ7 | 8.85% REC Ltd (16-Apr-2029) | CRISIL AAA | REC | 5 | 54.81 | 0.02 | 16-Apr-2029 | - | - |
| INE458007036 | 9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) !!! | CARE A+(SO) | Renew | 400 | 3,073.35 | 1.27 | 30-Sep-2030 | Put and Call | 18-Aug-2022 |
| Total | | | | | 204,787.61 | 84.78 | | | Ŭ |
| Net receivable (Essel | | | | | | 5 | | | |
| Infraprojects Ltd.
matured on | | | | | | | | | |
| May 22, 2020) ~~~ | | | | | 366.55 | 0.15 | | | |
| Total | | | | | 205,154.15 | 84.93 | | | |
| Call, Cash & Other | | | | | , | | | | |
| oun, ouon a Other | | | | | 36,395.03 | 15.07 | | | |
| Assets | | | | | | | | | |

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.

@@@ On July 31, 2020, coupons/ part payments were due to be paid by Nufuture Digital (India) Ltd. and Future Ideas Co Ltd. and on August 31, 2020 by Rivaaz Trade Ventures Pvt. 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 as on date of the disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers. For more details kindly refer to the note for July 31, 2020 and note for August 31, 2020 on our website.

^ ^ Securities are fair valued

^{~~~} 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.

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



\$\$\$ 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 August 31, 2020 is 18.00%

*** 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 August 15 to August 31, 2020

| ISIN Number | Name of the Instrument | Group | Maturity /
Sale value/ Part
payment amount
(Rs. in Lakhs) | Maturity
date | Notes |
|--------------|--|---------|--|------------------|---|
| INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | Vedanta | 1,500.00 | 17-Aug-20 | Received full value on maturity date |
| INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-21 | Received part payment on August 31, 2020 as per issuance terms. |

Amounts received during the period April 24, 2020 to August 14, 2020 on maturities/ sale/ prepayment - INR 31,686.05 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 August 31, 2020

| Group | Market Value
(Rs. in Lakhs) | % to Net Assets |
|---|--------------------------------|-----------------|
| Shriram Transport | 24,490.24 | 10.14% |
| Ajay Piramal | 19,260.55 | 7.97% |
| Tata | 18,136.96 | 7.51% |
| UP Power Corporation | 18,106.06 | 7.50% |
| Vedanta | 16,738.36 | 6.93% |
| Renew | 16,154.38 | 6.69% |
| Edelweiss Capital | 15,675.21 | 6.49% |
| India Shelter | 10,942.60 | 4.53% |
| JM Financial | 9,972.89 | 4.13% |
| Andhra Pradesh Capital Region Development Authority | 9,411.18 | 3.90% |
| Shapoorji Pallonji | 8,909.81 | 3.69% |
| Hinduja | 8,590.07 | 3.56% |
| Five Star Business Finance | 8,129.82 | 3.37% |
| Sadbhav | 6,736.06 | 2.79% |
| Multiples PE | 5,543.93 | 2.30% |
| Starhealth | 4,820.51 | 2.00% |
| PFC | 2,002.18 | 0.83% |
| Kedara Capital | 1,008.32 | 0.42% |
| Reliance - ADAG | 103.68 | 0.04% |
| REC | 54.81 | 0.02% |
| Future | 0.00 | 0.00% |
| Call, Cash & Other Assets | 36,761.58 | 15.22% |
| Grand Total | 241,549.19 | 100.00% |

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

| ISIN Number | Name of the Instrument
(Refer Annexure 1 for changes in coupon rate) | Name of the Instrument Rating Group Quan | Quantity | Market Value | % to Net | Maturity | Put Option / | Put Option Date | |
|---------------------------|---|---|----------------|--------------|----------------|----------|--------------|------------------------|-----------------------------|
| | | (Refer Annexure 2 for changes in ratings) | Annexure 2 for | | (Rs. in Lakhs) | | Date | Put and Call
Option | Put and Call
Option date |
| INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^ | CARE B+ | 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 (Number of Segregated Portfolios - 3) - (under winding up)



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

Portfolio Statement as on August 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) | | 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



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.

Product Label



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

Details of changes in coupon rate during the period April 24, 2020 to August 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-Jan-2021) | 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 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) | 12.50% | 13.00% |
| INE971Z07083 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) | 12.50% | 13.00% |
| INE971Z07091 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | 12.50% | 13.00% |
| INE971Z07109 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | 12.50% | 13.00% |
| INE971Z07034 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) | 11.75% | 12.25% |
| INE971Z07042 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) | 11.75% | 12.25% |
| INE946S07114 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2020) | 13.30% | 13.55% |
| INE946S07122 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2021) | 13.30% | 13.55% |
| INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.65% | 12.90% |
| INE080T07094 | 14.15% Future Ideas Co Ltd (31-Jan-2021) | 13.90% | 14.15% |
| INE080T07102 | 14.15% Future Ideas Co Ltd (31-Jan-2022) | 13.90% | 14.15% |
| INE080T07110 | 14.15% Future Ideas Co Ltd (31-Jan-2023) | 13.90% | 14.15% |
| INE285T07099 | 12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | 12.40% | 12.65% |
| 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 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | 11.75% | 12.25% |
| INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) | 13.30% | 13.55% |
| INE080T07128 | 14.15% Future Ideas Co Ltd (31-Dec-2023) | 13.90% | 14.15% |

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 | 12.65% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | 12.15% | 12.65% |
| INE971Z07091 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | 12.50% | 13.00% |
| INE946S07130 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2022) | 13.30% | 13.55% |
| INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.65% | 12.90% |
| INE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) | 13.25% | 13.50% |

Details of changes in coupon rate during the period April 24, 2020 to August 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 | 12.65% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | 12.15% | 12.65% |
| INE971Z07109 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | 12.50% | 13.00% |
| INE971Z07059 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | 11.75% | 12.25% |
| INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) | 13.30% | 13.55% |
| INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | 12.65% | 12.90% |
| INE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) | 13.25% | 13.50% |
| INE285T07099 | 12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | 12.40% | 12.65% |

Details of changes in ratings during the period during the period April 24, 2020 to August 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+ |
| 4 | INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) | Downgrade | 25-Aug-20 | CARE BB- | CARE B+ |

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-Jan-2021) | 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 | 12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 25 | INE971Z07075 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 26 | INE971Z07083 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 27 | INE971Z07042 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 28 | INE971Z07109 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 29 | INE971Z07034 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 30 | INE971Z07091 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 31 | INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 32 | INE946S07122 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2021) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 33 | INE946S07114 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 34 | INE080T07102 | 14.15% Future Ideas Co Ltd (31-Jan-2022) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 35 | INE080T07094 | 14.15% Future Ideas Co Ltd (31-Jan-2021) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 36 | INE080T07110 | 14.15% Future Ideas Co Ltd (31-Jan-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 37 | INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 38 | INE946S07122 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2021) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 39 | INE946S07114 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2020) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 40 | INE080T07102 | 14.15% Future Ideas Co Ltd (31-Jan-2022) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 41 | INE080T07094 | 14.15% Future Ideas Co Ltd (31-Jan-2021) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 42 | INE080T07110 | 14.15% Future Ideas Co Ltd (31-Jan-2023) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 43 | INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) | Downgrade | 25-Aug-20 | CARE BB- | CARE B+ |

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

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 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 8 | INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 9 | INE080T07128 | 14.15% Future Ideas Co Ltd (31-Dec-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 10 | INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 11 | INE080T07128 | 14.15% Future Ideas Co Ltd (31-Dec-2023) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 12 | INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) | Downgrade | 25-Aug-20 | CARE BB- | CARE B+ |

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 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 9 | INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 10 | INE946S07130 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2022) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 11 | INE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 12 | INE840S07093 | 12.65% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Downgrade | 31-Jul-20 | CARE BBB+(CE) | CARE BB(CE) |
| 13 | INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 14 | INE946S07130 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2022) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 15 | INE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 16 | INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) | Downgrade | 25-Aug-20 | CARE BB- | CARE B+ |

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 | 12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 12 | INE971Z07059 | 12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 13 | INE971Z07109 | 13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) | Downgrade | 30-Jul-20 | BWR A-(CE) | BWR BB+(CE) |
| 14 | INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 15 | INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 16 | INE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 30-Jul-20 | BWR BBB+(CE) | BWR BB+(CE) |
| 17 | INE840S07093 | 12.65% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Downgrade | 31-Jul-20 | CARE BBB+(CE) | CARE BB(CE) |
| 18 | INE946S07098 | 12.90% Nufuture Digital (India) Ltd (02-Sep-2020) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 19 | INE946S07148 | 13.55% Nufuture Digital (India) Ltd (31-Dec-2023) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 20 | INE080T07086 | 13.50% Future Ideas Co Ltd (30-Sep-2020) | Downgrade | 05-Aug-20 | BWR BB+(CE) | BWR D(CE) |
| 21 | INE669E08318 | 10.90% Vodafone Idea Ltd (02-Sep-2023) | Downgrade | 25-Aug-20 | CARE BB- | CARE B+ |

Security level details for the amounts received during the period April 24, 2020 to August 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 | INE146008050 | 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 |
| | | | | | | Received full value (including redemption premium) on June 11, 2020 |
| 11-Jun-20 | INE945W07027 | 0.00% Incred Financial Services Pvt Ltd (22-Jun-2020) | Incred | 6,302.91 | 22-Jun-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% Nuvoco 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 | n 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 | n 5,075.00 | 20-0ct-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 |
| 03-Aug-20 | INE572E09494 | 0.00% PNB Housing Finance Ltd (03-Aug-2020) | Punjab National Bank | 20,000.00 | 03-Aug-2020 | Received full value on maturity date |
| 04-Aug-20 | INE694L07107 | 7.85% Talwandi Sabo Power Ltd (04-Aug-2020) | Vedanta | 10,000.00 | 04-Aug-2020 | Received full value on maturity date |
| 10-Aug-20 | INE922K07013 | 9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) | India Shelter | 178.57 | 10-Feb-2022 | Received part payment on August 10, 2020 as per the issuance terms |
| 11-Aug-20 | INE271C07137 | 12.25% DLF Ltd Series IV (11-Aug-2020) | DLF | 18,500.00 | 11-Aug-2020 | Received full value on maturity date |
| 17-Aug-20 | INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | Vedanta | 79,000.00 | 17-Aug-2020 | Received full value on maturity date |
| | | Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) | | | | Received full value on August 24, 2020 on exercise of put option on |
| 24-Aug-20 | INE658R07257 | (24-Aug-2023) | Motilal Oswal | 15,000.00 | 24-Aug-2023 | interest reset date |
| | | | Total | 360,373.52 | | |

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% Nuvoco 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 |
| | | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd | | | | Received part payment on June 30, 2020 as per the |
| 30-Jun-20 | INE964Q07012 | (31-Mar-2023) | Renew | 20.07 | 31-Mar-2023 | 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 | 1 435.00 | 20-0ct-2020 | Received part payment on July 20, 2020 as per the issuance terms |
| | | | | | | Received pre-payment of INR 1,500 Lacs on July 22, 2020 out of th |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 1,500.00 | 29-Jul-2020 | 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 |
| 17-Aug-20 | INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | Vedanta | 4,500.00 | 17-Aug-2020 | Received full value on maturity date |
| | | Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) | | | | Received full value on August 24, 2020 on exercise of put option on |
| 24-Aug-20 | INE658R07257 | (24-Aug-2023) | Motilal Oswal | 9,150.00 | 24-Aug-2023 | interest reset date |
| | | | Total | 34,005.85 | | |

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

| Receipt
date | ISIN Number | Name of the Instrument | Group
P | Maturity value/
Sale value/
art payment amount
(Rs. in Lakhs) | Maturity
date
t | 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. |
| 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 |
| | | 9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd | | | | |
| 30-Jun-20 | INE964Q07012 | (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 | 20-0ct-2020 | Received part payment on July 20, 2020 as per the issuance terms |
| | | | | | | Received pre-payment of INR 1,500 Lacs on July 22, 2020 out of the |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 1,500.00 | 29-Jul-2020 | 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. |
| 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. |
| 31-Jul-20 | INE285T07099 | 12.65% 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 |
| 11-Aug-20 | INE271C07137 | 12.25% DLF Ltd Series IV (11-Aug-2020) | DLF | 5,500.00 | 11-Aug-2020 | Received full value on maturity date |
| 11-Aug-20 | INE271C07178 | 12.25% DLF Ltd Tranche II Series IV (11-Aug-2020) | DLF | 5,500.00 | 11-Aug-2020 | Received full value on maturity date |
| 11-Aug-20 | INE657N07407 | 8.45% Edelweiss Rural & Corporate Services Ltd (11-Aug-2020) | Edelweiss Capital | 2,500.00 | 11-Aug-2020 | Received full value on maturity date |
| 31-Aug-20 | INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 3,300.00 | 11-Jun-2021 | Received part payment on August 31, 2020 as per issuance terms. |
| | | | Total | 41,832.01 | | |

Security level details for the amounts received during the period April 24, 2020 to August 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. |
| 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 |
| | | | | | | Received pre-payment of INR 14,500 Lacs on July 22, 2020 out of |
| 22-Jul-20 | INE03VJ07017 | 11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020) | DLF | 14,500.00 | 29-Jul-2020 | 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. |
| 31-Jul-20 | INE840S07093 | 12.65% 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 |
| 11-Aug-20 | INE840S07093 | 12.65% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Future | 608.96 | 11-Aug-2020 | Received full value (including redemption premium) on maturity date |
| 17-Aug-20 | INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | Vedanta | 11,000.00 | 17-Aug-2020 | Received full value on maturity date |
| | | | Total | 65,590.05 | | |

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. |
| 31-Jul-20 | INE285T07099 | 12.65% 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 | 12.65% 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 |
| 10-Aug-20 | INE922K07013 | 9.99% India Shelter Finance Corporation Ltd (10-Feb-2022) | India Shelter | 178.57 | 10-Feb-2022 | Received part payment on August 10, 2020 as per the issuance terms |
| 11-Aug-20 | INE271C07137 | 12.25% DLF Ltd Series IV (11-Aug-2020) | DLF | 1,000.00 | 11-Aug-2020 | Received full value on maturity date |
| 11-Aug-20 | INE271C07178 | 12.25% DLF Ltd Tranche II Series IV (11-Aug-2020) | DLF | 4,000.00 | 11-Aug-2020 | Received full value on maturity date |
| 11-Aug-20 | INE840S07093 | 12.65% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020) | Future | 288.61 | 11-Aug-2020 | Received full value (including redemption premium) on maturity date |
| 17-Aug-20 | INE205A07030 | 9.45% Vedanta Ltd (17-Aug-2020) | Vedanta | 1,500.00 | 17-Aug-2020 | Received full value on maturity date |
| 31-Aug-20 | INE124N07200 | 10.9007% Ess Kay Fincorp Ltd (11-Jun-2021) | Esskay | 1,700.00 | 11-Jun-2021 | Received part payment on August 31, 2020 as per issuance terms. |
| | | | Total | 34,886.05 | | |