

Portfolio Statement as on October 15, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A+(CE)	UP Power Corporation	2,030	5,074.65	0.51	20-Oct-2020	-	-
INE721A07MW9	7.6414% Shriram Transport Finance Co Ltd (10-Nov-2020)	CRISIL AA+	Shriram Transport	200	1,996.21	0.20	10-Nov-2020	-	-
INE572E09452	7.63% PNB Housing Finance Ltd (15-Dec-2020)	CARE AA	Punjab National Bank	1,000	9,968.09	0.99	15-Dec-2020	-	-
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	CRISIL A+(CE)	UP Power Corporation	2,244	11,224.44	1.12	20-Jan-2021	-	-
INE403D08025	0.00% Bharti Telecom Ltd (19-Feb-2021) !!!	CRISIL AA+	Bharti	2,400	30,315.48	3.02	19-Feb-2021	-	-
INE003S07213	12.75% Renew Power Ltd (26-Feb-2021)	CARE A+	Renew	2,890	28,842.40	2.88	26-Feb-2021	-	-
INE321N07244	0.00% KKR India Financial Services Pvt Ltd (10-Mar-2021) !!!	CRISIL AA	KKR	7	962.12	0.10	10-Mar-2021	-	-
INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	ICRA A+	Xander	1,600	4,021.39	0.40	15-Mar-2021	-	-
INE572E09569	7.58% PNB Housing Finance Ltd (15-Mar-2021)	CARE AA	Punjab National Bank	550	5,451.37	0.54	15-Mar-2021	-	-
INE081A08165	11.80% Tata Steel Ltd (18-Mar-2021)	CARE AA-	Tata	750	7,667.74	0.76	18-Mar-2021	-	-
INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	ICRA A-	Creation Investments	200	1,002.48	0.10	19-Mar-2021	-	-
INE252T07057	9.70% Xander Finance Pvt Ltd (30-Apr-2021)	ICRA A+	Xander	500	2,504.60	0.25	30-Apr-2021	-	-
INE949L08152	11.75% AU Small Finance Bank Ltd (04-May-2021)	IND AA-	AU Financiers	750	7,674.54	0.77	04-May-2021	-	-
INE157D08050	12.50% Clix Capital Services Pvt Ltd (06-May-2021) ***	CARE A+	CLIX	1,000	10,062.32	1.00	06-May-2021	-	-
INE572E09429	7.80% PNB Housing Finance Ltd (07-May-2021)	CARE AA	Punjab National Bank	1,000	9,890.67	0.99	07-May-2021	-	-
INE721A07N16	8.55% Shriram Transport Finance Co Ltd (21-May-2021)	CRISIL AA+	Shriram Transport	550	5,413.10	0.54	21-May-2021	-	-
INE245A08034	11.40% Tata Power Co Ltd (02-Jun-2021)	CARE AA	Tata	670	6,898.27	0.69	02-Jun-2021	-	-
INE371K08128	0.00% Tata Realty & Infrastructure Ltd (04-Jun-2021)	ICRA AA	Tata	2,000	23,207.14	2.31	04-Jun-2021	-	-
INE155A08365	7.40% Tata Motors Ltd (29-Jun-2021)	CARE AA-	Tata	502	5,115.29	0.51	29-Jun-2021	-	-
INE572E09361	8.47% PNB Housing Finance Ltd (01-Jul-2021)	CARE AA	Punjab National Bank	1,910	18,956.46	1.89	01-Jul-2021	-	-
INE157D08068	12.50% Clix Capital Services Pvt Ltd (06-Jul-2021) ***	CARE A+	CLIX	1,000	10,073.54	1.00	06-Jul-2021	-	-
INE721A07NV9	9.10% Shriram Transport Finance Co Ltd (12-Jul-2021)	CRISIL AA+	Shriram Transport	300,000	2,949.58	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	8,010.74	0.80	16-Jul-2021	-	-
INE850M08051	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series A (16-Jul-2021) ***	ICRA A+	Northern Arc	800	8,010.74	0.80	16-Jul-2021	-	-
INE850M08077	Northern ARC Capital Ltd (6M SBI MCLR + 305 Bps) Series C (16-Jul-2021) ***	ICRA A+	Northern Arc	780	7,810.48	0.78	16-Jul-2021	-	-
INE146D08084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	280	2,828.36	0.28	21-Jul-2021	-	-
INE694L07123	9.23% Talwandi Sabo Power Ltd (30-Jul-2021)	CRISIL AA(CE)	Vedanta	750	7,309.34	0.73	30-Jul-2021	-	-
INE941D08065	10.25% Sikka Ports & Terminals Ltd (22-Aug-2021)	CRISIL AAA	Reliance	22	230.86	0.02	22-Aug-2021	-	-
INE157D08035	12.50% Clix Capital Services Pvt Ltd (06-Sep-2021) ***	CARE A+	CLIX	1,000	10,053.80	1.00	06-Sep-2021	-	-
INE155A08316	7.50% Tata Motors Ltd (20-Oct-2021)	CARE AA-	Tata	34	346.03	0.03	20-Oct-2021	-	-
INE896L07660	Indostar Capital Finance Ltd (SBI MCLR + 325 Bps) (02-Nov-2021) ***	CARE AA-	Indostar	3,900	39,002.15	3.89	02-Nov-2021	-	-
INE157D08043	12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) ***	CARE A+	CLIX	900	9,046.72	0.90	12-Nov-2021	-	-
INE657N07597	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) ***	ICRA A+	Edelweiss Capital	7,500	37,245.60	3.71	29-Nov-2021	-	-
INE657N07605	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II ***	CRISIL AA-	Edelweiss Capital	3,650	36,122.74	3.60	29-Nov-2021	-	-
INE587B08037	12.50% Clix Finance India Pvt Ltd (06-Jan-2022) *** !!!	CARE A+	CLIX	1,000	10,043.07	1.00	06-Jan-2022	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	938	9,372.23	0.93	20-Jan-2022	-	-
INE918T07020	0.00% Hero Wind Energy Pvt Ltd (08-Feb-2022) !!!	ICRA A	Hero	890	13,696.98	1.37	08-Feb-2022	-	-
INE922K07013	9.99% India Shelter Finance Corporation Ltd (10-Feb-2022)	ICRA A	India Shelter	2,500	1,069.85	0.11	10-Feb-2022	-	-
INE140A07567	9.60% Piramal Enterprises Ltd (06-May-2022) ***	CARE AA	Ajay Piramal	2,550	25,502.83	2.54	06-May-2022	-	-
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	500	5,325.33	0.53	21-Aug-2022	-	-
INE003S07155	11.96% Renew Power Ltd (28-Sep-2022) !!!	CARE A+	Renew	850	8,582.46	0.86	28-Sep-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	61	605.06	0.06	20-Jan-2023	-	-
INE896L07561	Indostar Capital Finance Ltd (1Y SBI MCLR + 200 Bps) (02-May-2023) ***	CARE AA-	Indostar	4,400	43,675.98	4.35	02-May-2023	-	-
INE157D08019	11.25% Clix Capital Services Pvt Ltd (25-May-2023) ***	CARE A+	CLIX	2,000	19,873.22	1.98	25-May-2023	-	-
INE157D08027	11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) ***	CARE A+	CLIX	2,350	23,329.63	2.33	27-Jun-2023	-	-
INE651J07739	JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) ***	ICRA AA	JM Financial	5,400	54,058.64	5.39	23-Jul-2024	-	-
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	70	583.18	0.06	30-Jun-2027	Interest rate reset ^{\$\$\$}	30-Jun-2022
Total					591,007.92	58.92			
Call, Cash & Other Assets					412,118.08	41.08			
Net Assets					1,003,126.00	100.00			

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

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

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

!!! These instruments are Unlisted. Total exposure as on October 15, 2020 is 6.34%

*** 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 October 1 to October 15, 2020 - Nil

Amounts received during the period April 24, 2020 to September 30, 2020 on maturities/ sale/ prepayment - INR 4,44,828.48 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 October 15, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets
CLIX	92,482.29	9.22%
Indostar	82,678.13	8.24%
Edelweiss Capital	73,951.52	7.37%
JM Financial	54,058.64	5.39%
Tata	48,559.80	4.84%
Punjab National Bank	44,266.60	4.41%
Renew	37,424.86	3.73%
Bharti	30,315.48	3.02%
UP Power Corporation	26,276.39	2.62%
Ajay Piramal	25,502.83	2.54%
Northern Arc	23,831.96	2.38%
Hero	13,696.98	1.37%
Shriram Transport	10,358.89	1.03%
AU Financiers	7,674.54	0.77%
Vedanta	7,309.34	0.73%
Xander	6,525.99	0.65%
Hinduja	2,828.36	0.28%
India Shelter	1,069.85	0.11%
Creation Investments	1,002.48	0.10%
KKR	962.12	0.10%
Reliance	230.86	0.02%
Call, Cash & Other Assets	412,118.08	41.08%
Grand Total	1,003,126.00	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



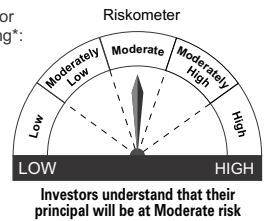
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All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to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

Product Label

This product is suitable for investors who are seeking*:

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



Investors understand that their principal will be at Moderate risk

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

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MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A+(CE)	UP Power Corporation	174	434.97	0.18	20-Oct-2020	-	-
INE333T07048	11.49% Reliance Big Pvt Ltd Series I (14-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	327	53.69	0.02	14-Jan-2021	-	-
INE428K07011	11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd (15-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	1,088	145.14	0.06	15-Jan-2021	-	-
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	CRISIL A+(CE)	UP Power Corporation	1,102	5,512.18	2.23	20-Jan-2021	-	-
INE003S07213	12.75% Renew Power Ltd (26-Feb-2021)	CARE A+	Renew	2,170	21,656.75	8.75	26-Feb-2021	-	-
INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	ICRA A+	Xander	400	1,005.35	0.41	15-Mar-2021	-	-
INE945W07035	10.25% Incred Financial Services Pvt Ltd (26-Apr-2021)	CARE A	Incred	300	3,006.76	1.22	26-Apr-2021	-	-
INE721A07N09	0.00% Shriram Transport Finance Co Ltd (31-May-2021)	CRISIL AA+	Shriram Transport	250	3,037.62	1.23	31-May-2021	-	-
INE146O08084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	250	2,525.32	1.02	21-Jul-2021	-	-
INE694L07123	9.23% Talwandi Sabo Power Ltd (30-Jul-2021)	CRISIL AA(CE)	Vedanta	1,000	9,745.79	3.94	30-Jul-2021	-	-
INE265J07365	12.40% JM Financial Asset Reconstruction Co Ltd (02-Aug-2021)	ICRA AA-	JM Financial	240	2,418.25	0.98	02-Aug-2021	-	-
INE540P07202	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)	CRISIL A+(CE)	UP Power Corporation	300	2,991.82	1.21	20-Oct-2021	-	-
INE896L07660	Indostar Capital Finance Ltd (SBI MCLR + 325 Bps) (02-Nov-2021) ***	CARE AA-	Indostar	350	3,500.19	1.41	02-Nov-2021	-	-
INE665N07597	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) ***	ICRA A+	Edelweiss Capital	2,000	9,932.16	4.01	29-Nov-2021	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	176	1,758.54	0.71	20-Jan-2022	-	-
INE918T07020	0.00% Hero Wind Energy Pvt Ltd (08-Feb-2022) !!!	ICRA A	Hero	310	4,770.86	1.93	08-Feb-2022	-	-
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	1,198	12,112.95	4.90	28-Mar-2022	Interest rate reset ^{\$\$\$}	26-Mar-2021
INE265J07324	11.50% JM Financial Asset Reconstruction Co Ltd (29-Mar-2022)	ICRA AA-	JM Financial	1,500	14,831.79	6.00	29-Mar-2022	-	-
INE516Y07089	9.50% Piramal Capital & Housing Finance Ltd (21-Apr-2022)	CARE AA	Ajay Piramal	150	1,181.33	0.48	21-Apr-2022	-	-
INE265J07316	11.50% JM Financial Asset Reconstruction Co Ltd (29-May-2022)	ICRA AA-	JM Financial	1,300	12,846.52	5.19	29-May-2022	-	-
INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shapoorji Pallonji	600	5,370.12	2.17	03-Jun-2022	-	-
INE128S07408	12.64% Five-Star Business Finance Ltd (28-Jun-2022)	ICRA A	Five Star Business Finance	250	2,512.87	1.02	28-Jun-2022	Put and Call	18-Jun-2021
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	780	8,307.51	3.36	21-Aug-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	1,498	15,171.00	6.13	01-Nov-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	55	545.55	0.22	20-Jan-2023	-	-
INE128S07333	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance	150	1,484.56	0.60	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	1,551.66	0.63	31-Mar-2023	-	-
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	120	1,064.52	0.43	31-Mar-2023	-	-
INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	40	336.67	0.14	31-Mar-2023	-	-
INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	CARE BBB+(CE)	Sadbhav	232	2,954.72	1.19	23-Apr-2023	Put and Call	23-Apr-2021
INE157D08027	11.25% Clix Capital Services Pvt Ltd (27-Jun-2023) ***	CARE A+	CLIX	650	6,452.88	2.61	27-Jun-2023	-	-
INE124N07309	12.00% Ess Kay Fincorp Ltd (01-Aug-2023)	CRISIL A	Esskay	2,000	20,064.98	8.11	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	611.12	0.25	19-Jan-2024	-	-
INE721A08DF1	9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)	CRISIL AA+	Shriram Transport	250	2,226.47	0.90	21-Jun-2024	-	-
INE651J07739	JM Financial Credit Solutions Ltd (1Y SBI MCLR + 460 Bps) (23-Jul-2024) ***	ICRA AA	JM Financial	500	5,005.43	2.02	23-Jul-2024	-	-
INE721A08DE4	10.25% Shriram Transport Finance Co Ltd (27-Dec-2024)	CRISIL AA+	Shriram Transport	500	4,540.67	1.84	27-Dec-2024	-	-
INE540P07327	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)	CRISIL A+(CE)	UP Power Corporation	62	607.80	0.25	20-Jan-2025	-	-
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	200	1,666.24	0.67	30-Jun-2027	Interest rate reset ^{\$\$\$}	30-Jun-2022
INE721A08DA2	9.00% Shriram Transport Finance Co Ltd (28-Mar-2028)	CRISIL AA+	Shriram Transport	115	857.60	0.35	28-Mar-2028	-	-
Total					194,800.34	78.75			
Call, Cash & Other Assets					52,576.34	21.25			
Net Assets					247,376.68	100.00			

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

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

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

\$\$\$ 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 October 15, 2020 is 11.51%

Essel Infra Projects Ltd - Further to the favorable decision from the Delhi High Court, the Debenture Trustees have sold the entire shares of Zee Entertainment Enterprises Ltd. and recovered Rs. 9,234.61 Lakhs (across the 4 schemes) which is slightly higher than the value at which the Essel Infraprojects NCDs were valued in these schemes. We will continue our efforts to recover the maximum value for the benefit of the unitholders. Recovery made by Franklin India Low Duration Fund is 4,387.74 Lakhs. For more details, kindly refer to the [note](#) on our website

*** 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 October 1 to October 15, 2020 - Nil

Amounts received during the period April 24, 2020 to September 30, 2020 on maturities/ sale/ prepayment. - INR 64,374.96 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 October 15, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets
Renew	39,780.59	16.08%
JM Financial	35,101.99	14.19%
Vedanta	21,858.74	8.84%
Esskay	20,064.98	8.11%
UP Power Corporation	12,461.99	5.04%
Edelweiss Capital	11,598.40	4.69%
Shriram Transport	10,662.35	4.31%
Tata	8,307.51	3.36%
CLIX	6,452.88	2.61%
Shapoorji Pallonji	5,370.12	2.17%
Hero	4,770.86	1.93%
Five Star Business Finance	3,997.43	1.62%
Indostar	3,500.19	1.41%
Incred	3,006.76	1.22%
Sadbhav	2,954.72	1.19%
Hinduja	2,525.32	1.02%
Ajay Piramal	1,181.33	0.48%
Xander	1,005.35	0.41%
Reliance - ADAG	198.83	0.08%
Call, Cash & Other Assets	52,576.34	21.25%
Grand Total	247,376.68	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 October 15, 2020

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

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

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



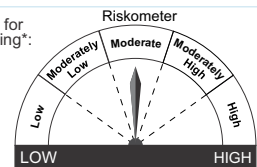
**FRANKLIN
TEMPLETON**

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

Product Label

This product is suitable for investors who are seeking*:

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



Investors understand that their principal will be at Moderate risk

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

Portfolio Statement as on October 15, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option/ Interest rate reset with no floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	CRISIL A+(CE)	UP Power Corporation	76	189.99	0.04	20-Oct-2020	-	-
INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) !!! @@@	BWR D(CE)	Future	394	0.00	0.00	07-Nov-2020	-	-
INE971Z07166	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020) !!! @@@	BWR D(CE)	Future	250	0.00	0.00	30-Dec-2020	-	-
INE946S07155	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	129.06	0.02	14-Jan-2021	-	-
INE333T07048	11.49% Reliance Big Pvt Ltd Series I (14-Jan-2021) ^ ^ ^ !!!	BWR D	Reliance - ADAG	28	4.60	0.00	14-Jan-2021	-	-
INE428K07011	11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd (15-Jan-2021) ^ ^ ^ !!!	BWR D	Reliance - ADAG	1,678	223.85	0.04	15-Jan-2021	-	-
INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	CRISIL A+(CE)	UP Power Corporation	650	3,251.29	0.62	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	2,061.69	0.39	10-Mar-2021	-	-
INE535H07AU7	9.30% Fullerton India Credit Co Ltd (15-Mar-2021)	CRISIL AAA	Temasek Holdings	28	284.61	0.05	15-Mar-2021	-	-
INE01HV07015	12.00% Vivrit Capital Pvt Ltd (19-Mar-2021)	ICRA A-	Creation Investments	1,390	6,967.25	1.32	19-Mar-2021	-	-
INE146O08027	12.00% Hinduja Leyland Finance Ltd (28-Mar-2021)	IND AA-	Hinduja	100	1,009.53	0.19	28-Mar-2021	-	-
INE205A07139	8.50% Vedanta Ltd (05-Apr-2021)	CRISIL AA	Vedanta	1,000	9,866.71	1.87	05-Apr-2021	-	-
INE774D07RY7	0.00% Mahindra & Mahindra Financial Services Ltd (07-Apr-2021)	IND AAA	Mahindra & Mahindra	18	223.76	0.04	07-Apr-2021	-	-
INE252T07057	9.70% Xander Finance Pvt Ltd (30-Apr-2021)	ICRA A+	Xander	500	2,504.60	0.48	30-Apr-2021	-	-
INE572E09429	7.80% PNB Housing Finance Ltd (07-May-2021)	CARE AA	Punjab National Bank	500	4,945.34	0.94	07-May-2021	-	-
INE146O08068	11.50% Hinduja Leyland Finance Ltd (31-May-2021)	ICRA AA	Hinduja	370	3,741.51	0.71	31-May-2021	-	-
INE155A08365	7.40% Tata Motors Ltd (29-Jun-2021)	CARE AA-	Tata	3	30.57	0.01	29-Jun-2021	-	-
INE971Z07117	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021) !!! @@@	BWR C(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	2,481.21	0.47	01-Jul-2021	-	-
INE205A07154	9.18% Vedanta Ltd (02-Jul-2021)	CRISIL AA	Vedanta	200	1,967.40	0.37	02-Jul-2021	-	-
INE110L07070	8.32% Reliance Industries Ltd (08-Jul-2021)	CRISIL AAA	Reliance	12	123.69	0.02	08-Jul-2021	-	-
INE721A07NV9	9.10% Shriram Transport Finance Co Ltd (12-Jul-2021)	CRISIL AA+	Shriram Transport	4,000	39.33	0.01	12-Jul-2021	-	-
INE261F08AL1	8.39% National Bank For Agriculture & Rural Development (19-Jul-2021)	CRISIL AAA	NABARD	12	123.98	0.02	19-Jul-2021	-	-
INE146O08084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	50	505.06	0.10	21-Jul-2021	-	-
INE265J07365	12.40% JM Financial Asset Reconstruction Co Ltd (02-Aug-2021)	ICRA AA-	JM Financial	760	7,657.80	1.45	02-Aug-2021	-	-
INE895D08634	8.01% Tata Sons Pvt Ltd (02-Sep-2021) !!!	CRISIL AAA	Tata	13	133.82	0.03	02-Sep-2021	-	-
INE540P07202	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)	CRISIL A+(CE)	UP Power Corporation	350	3,490.46	0.66	20-Oct-2021	-	-
INE157D08043	12.50% Clix Capital Services Pvt Ltd (12-Nov-2021) ***	CARE A+	CLIX	100	1,005.19	0.19	12-Nov-2021	-	-
INE657N07605	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II ***	CRISIL AA-	Edelweiss Capital	2,020	19,991.21	3.80	29-Nov-2021	-	-
INE028A08083	8.50% Bank of Baroda (02-Dec-2021)	CARE AA	Bank Of Baroda	55	555.13	0.11	02-Dec-2021	-	-
INE205A07162	8.90% Vedanta Ltd (09-Dec-2021)	CRISIL AA	Vedanta	100	971.89	0.18	09-Dec-2021	-	-
INE946S07163	13.55% Nufuture Digital (India) Ltd (31-Dec-2021) !!! @@@	BWR D(CE)	Future	500	0.00	0.00	31-Dec-2021	-	-
INE971Z07174	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021) !!! @@@	BWR C(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	13,478.83	2.56	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	11,864.20	2.25	02-Feb-2022	-	-
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	1,735	17,542.55	3.33	28-Mar-2022	Interest rate reset ^{sss}	26-Mar-2021
INE572E09403	7.91% PNB Housing Finance Ltd (29-Mar-2022)	CARE AA	Punjab National Bank	1,250	12,149.31	2.31	29-Mar-2022	-	-
INE128S07358	12.64% Five-Star Business Finance Ltd (29-Mar-2022)	ICRA A	Five Star Business Finance	500	5,027.25	0.96	29-Mar-2022	Put and Call	29-Apr-2021
INE146O08092	11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)	CARE AA-	Hinduja	150	1,516.04	0.29	08-Apr-2022	-	-
INE516Y07105	9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)	CARE AA	Ajay Piramal	4,813	37,911.04	7.20	15-Apr-2022	-	-
INE128S07374	12.64% Five-Star Business Finance Ltd (16-Apr-2022)	ICRA A	Five Star Business Finance	1,150	11,562.68	2.20	16-Apr-2022	Put and Call	29-Apr-2021
INE140A07567	9.60% Piramal Enterprises Ltd (06-May-2022) ***	CARE AA	Ajay Piramal	450	4,500.50	0.86	06-May-2022	-	-
INE608A08025	10.90% Punjab & Sind Bank (07-May-2022)	CARE A	Punjab & Sindh Bank	272	2,708.66	0.51	07-May-2022	-	-
INE128S07390	12.64% Five-Star Business Finance Ltd (28-May-2022)	ICRA A	Five Star Business Finance	750	7,535.24	1.43	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	1,976.39	0.38	29-May-2022	-	-
INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shapoorji Pallonji	2,450	21,927.99	4.17	03-Jun-2022	-	-
INE660N07062	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shapoorji Pallonji	650	5,804.62	1.10	03-Jun-2022	-	-
INE128S07408	12.64% Five-Star Business Finance Ltd (28-Jun-2022)	ICRA A	Five Star Business Finance	150	1,507.72	0.29	28-Jun-2022	Put and Call	18-Jun-2021
INE971Z07125	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022) !!! @@@	BWR C(CE)	Future	800	0.00	0.00	30-Jun-2022	-	-
INE003S07155	11.96% Renew Power Ltd (28-Sep-2022) !!!	CARE A+	Renew	1,150	11,611.56	2.21	28-Sep-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	102	1,033.01	0.20	01-Nov-2022	-	-
INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) !!! @@@	BWR C(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	8,718.82	1.66	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	2,375.29	0.45	28-Mar-2023	Put and Call	28-Mar-2021
INE128S07317	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance	50	495.62	0.09	28-Mar-2023	Put and Call	28-Jan-2021
INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	1,660	13,971.74	2.65	31-Mar-2023	-	-
INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	1,280	11,034.02	2.10	31-Mar-2023	-	-
INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	385	3,487.66	0.66	31-Mar-2023	-	-
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	150	1,330.64	0.25	31-Mar-2023	-	-
INE124N07309	12.00% Ess Kay Fincorp Ltd (01-Aug-2023)	CRISIL A	Esskay	1,000	10,032.49	1.91	01-Aug-2023	Put	31-Jan-2021
INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) !!! @@@	BWR C(CE)	Future	1,000	0.00	0.00	30-Dec-2023	-	-
INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023) !!!	IND A+	Kedara Capital	350	35,271.74	6.70	20-Oct-2023	-	-
INE00MX08011	11.70% Svatantra Microfin Pvt Ltd (30-Nov-2023) !!!	ICRA A-	A V Birla	300	2,950.74	0.56	30-Nov-2023	-	-
INE540P07319	10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)	CRISIL A+(CE)	UP Power Corporation	822	8,102.32	1.54	19-Jan-2024	-	-
INE721A08DC8	10.25% Shriram Transport Finance Co Ltd (26-Apr-2024)	CRISIL AA+	Shriram Transport	7,200	66,213.86	12.58	26-Apr-2024	-	-
INE721A08DF1	9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)	CRISIL AA+	Shriram Transport	1,300	11,577.66	2.20	21-Jun-2024	-	-
INE01E708016	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2024)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	10,675	21,806.31	4.14	16-Aug-2024	-	-
INE575P08016	10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!	IND A+	Starhealth	1,480	14,703.00	2.79	06-Sep-2024	-	-
INE146O08159	11.60% Hinduja Leyland Finance Ltd (29-Sep-2024)	CARE AA-	Hinduja	550	5,482.12	1.04	29-Sep-2024	-	-
INE540P07327	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)	CRISIL A+(CE)	UP Power Corporation	822	8,058.31	1.53	20-Jan-2025	-	-
INE852007055	10.00% Aptus Value Housing Finance India Ltd (24-Jan-2025)	ICRA A+	Aptus	500	494.17	0.09	24-Jan-2025	Interest rate reset ^{sss}	25-Jan-2023

Portfolio Statement as on October 15, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE459T07025	9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)	BWR A+	Multiples PE	350	3,470.89	0.66	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	8,364.06	1.59	20-Jul-2025	Interest rate reset ^{\$\$\$}	20-Jul-2023
INE003S07189	9.45% Renew Power Ltd (31-Jul-2025) !!!	CARE A+	Renew	2,560	24,189.08	4.60	31-Jul-2025	Interest rate reset ^{\$\$\$}	31-Jul-2023
INE01E708024	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2025)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	11,135	22,642.98	4.30	16-Aug-2025	-	-
INE852007097	10.00% Aptus Value Housing Finance India Ltd (20-Aug-2025)	ICRA A+	Aptus	12,500	12,294.54	2.34	20-Aug-2025	Interest rate reset ^{\$\$\$}	20-Aug-2023
INE016P07146	10.50% Vistaar Financial Services Pvt Ltd (24-Aug-2025)	ICRA A-	Vistaar	690	6,832.94	1.30	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	4,968.53	0.94	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	4,968.85	0.94	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	7,328.84	1.39	20-Jan-2026	-	-
INE01E708032	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2026)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	2,125	4,222.76	0.80	16-Aug-2026	-	-
INE503A08028	9.85% DCB Bank Ltd (18-Nov-2026)	ICRA A+	DCB	1,400	1,428.50	0.27	18-Nov-2026	-	-
INE540P07343	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027)	CRISIL A+(CE)	UP Power Corporation	62	597.63	0.11	20-Jan-2027	-	-
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	3,100	25,826.69	4.91	30-Jun-2027	Interest rate reset ^{\$\$\$}	30-Jun-2022
INE657N07381	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	1,000	8,339.59	1.58	30-Jun-2027	Interest rate reset ^{\$\$\$}	30-Jun-2022
INE540P07350	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)	CRISIL A+(CE)	UP Power Corporation	62	591.83	0.11	20-Jan-2028	-	-
INE295J08022	9.90% Coastal Gujarat Power Ltd (25-Aug-2028)	CARE AA(CE)	Tata	460	5,065.11	0.96	25-Aug-2028	-	-
Sub Total					611,377.43	116.15			
Net receivable (Reliance Broadcast Network Ltd. matured on July 20, 2020) ***					1,250.96	0.24			
Total					612,628.39	116.39			
Call, Cash & Other Assets					(86,259.44)	(16.39)			
Net Assets					526,368.95	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.

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

!!! These instruments are Unlisted. Total exposure as on October 15, 2020 is 28.47%

+++ The amount of INR 1,250.96 lacs represents the fair valuation at which securities were valued. This amount only reflects the realizable value and does not indicate any reduction or write-off of the amount repayable by RBNL. For more details kindly refer to the [note](#) on our website.

@@@ Coupons/ part payments/ maturity payments were due to be paid by Nufuture Digital (India) Ltd. & Future Ideas Co Ltd. on July 31, 2020, by Rivaaz Trade Ventures Pvt. Ltd on August 31, 2020 and by Nufuture Digital (India) Ltd on September 02, 2020. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers were valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value as on the date of 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.

Essel Infra Projects Ltd - Further to the favorable decision from the Delhi High Court, the Debenture Trustees have sold the entire shares of Zee Entertainment Enterprises Ltd. and recovered Rs. 9,234.61 Lakhs (across the 4 schemes) which is slightly higher than the value at which the Essel Infra projects NCDs were valued in these schemes. We will continue our efforts to recover the maximum value for the benefit of the unitholders. Recovery made by Franklin India Short Term Income Plan is 2,927.76 Lakhs. For more details, kindly refer to the [note](#) on our website

\$\$\$ 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 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 October 1 to October 15, 2020

ISIN Number	Name of the Instrument	Group	Maturity value/ Sale value/ Part payment amount (Rs. in Lakhs)	Maturity date	Notes
INE155A08225	9.73% Tata Motors Ltd (01-Oct-2020)	Tata	1,000.00	01-Oct-20	Received full value on maturity date
		Total	1,000.00		

Amounts received during the period April 24, 2020 to September 30, 2020 on maturities/ sale/ prepayment - INR 52,664.81 Lacs Please refer Annexure 3 for security level details on the amounts received

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

Group wise exposure as on October 15, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets
Shriram Transport	77,830.85	14.79%
Renew	66,657.72	12.66%
Edelweiss Capital	54,157.49	10.29%
UP Power Corporation	53,808.32	10.22%
Andhra Pradesh Capital Region Development Authority	48,672.05	9.25%
Ajay Piramal	42,411.54	8.06%
Kedara Capital	35,271.74	6.70%
Vedanta	30,348.55	5.77%
Five Star Business Finance	28,503.79	5.42%
Shapoorji Pallonji	27,732.61	5.27%
JM Financial	21,498.39	4.08%
Aptus	21,152.76	4.02%
Punjab National Bank	19,575.86	3.72%
Starhealth	14,703.00	2.79%
Multiples PE	13,408.27	2.55%
Hinduja	12,254.27	2.33%
Eskay	10,032.49	1.91%
Creation Investments	6,967.25	1.32%
Vistaar	6,832.94	1.30%
Tata	5,229.49	0.99%
A V Birla	2,950.74	0.56%
Punjab & Sindh Bank	2,708.66	0.51%
Xander	2,504.60	0.48%
KKR	2,061.69	0.39%
DCB	1,428.50	0.27%
CLIX	1,005.19	0.19%
Bank Of Baroda	555.13	0.11%
Reliance - ADAG	357.50	0.07%
Temasek Holdings	284.61	0.05%
Mahindra & Mahindra	223.76	0.04%
NABARD	123.98	0.02%
Reliance	123.69	0.02%
Future	0.00	0.00%
Call, Cash & Other Assets	-85,008.48	-16.15%
Grand Total	526,368.95	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 October 15, 2020

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

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

Franklin India Short Term Income Plan - Segregated Portfolio 3 - 9.50% Yes Bank Ltd C0 23 Dec 2021

Portfolio Statement as on October 15, 2020

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

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



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

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

Portfolio Statement as on October 15, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE33T07063	11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	607	99.67	0.06	14-Jan-2021	-	-
INE245A08034	11.40% Tata Power Co Ltd (02-Jun-2021)	CARE AA	Tata	30	308.88	0.19	02-Jun-2021	-	-
INE657N07605	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II ***	CRISIL AA-	Edelweiss Capital	780	7,719.38	4.77	29-Nov-2021	-	-
INE205A07162	8.90% Vedanta Ltd (09-Dec-2021)	CRISIL AA	Vedanta	650	6,317.27	3.90	09-Dec-2021	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	240	2,398.01	1.48	20-Jan-2022	-	-
INE265J07357	12.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)	ICRA AA-	JM Financial	700	7,038.09	4.35	02-Feb-2022	-	-
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	454	4,590.38	2.83	28-Mar-2022	Interest rate reset ^{\$\$\$}	26-Mar-2021
INE146O08092	11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)	CARE AA-	Hinduja	200	2,021.39	1.25	08-Apr-2022	-	-
INE516Y07105	9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)	CARE AA	Ajay Piramal	250	1,969.20	1.22	15-Apr-2022	-	-
INE660N07062	11.50% S D Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shapoorji Pallonji	1,000	8,930.18	5.51	03-Jun-2022	-	-
INE128S07408	12.64% Five-Star Business Finance Ltd (28-Jun-2022)	ICRA A	Five Star Business Finance	500	5,025.74	3.10	28-Jun-2022	Put and Call	18-Jun-2021
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	204	2,172.73	1.34	21-Aug-2022	-	-
INE540P07210	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)	CRISIL A+(CE)	UP Power Corporation	150	1,481.99	0.92	20-Oct-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	100	1,012.75	0.63	01-Nov-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	501	4,969.43	3.07	20-Jan-2023	-	-
INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	770	6,637.66	4.10	31-Mar-2023	-	-
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	250	2,217.74	1.37	31-Mar-2023	-	-
INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	110	996.48	0.62	31-Mar-2023	-	-
INE764L07181	0.00% SADBHAV Infrastructure Project Ltd (06-Jun-2023) !!!	CARE BBB+(CE)	Sadbhav	723	9,094.20	5.62	06-Jun-2023	Put and Call	06-Jun-2021
INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) !!! ^{@@@}	BWR C(CE)	Future	1,400	0.00	0.00	30-Jun-2023	-	-
INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023) !!!	IND A+	Kedara Capital	10	1,007.76	0.62	20-Oct-2023	-	-
INE00MX08011	11.70% Svatantira Microfin Pvt Ltd (30-Nov-2023) !!!	ICRA A-	A V Birla	300	2,950.74	1.82	30-Nov-2023	-	-
INE946S07189	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	5,701.75	3.52	26-Apr-2024	-	-
INE721A08DF1	9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)	CRISIL AA+	Shriram Transport	1,550	13,804.13	8.52	21-Jun-2024	-	-
INE575P08016	10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!	IND A+	Starhealth	370	3,675.75	2.27	06-Sep-2024	-	-
INE146O08118	9.20% Hinduja Leyland Finance Ltd (13-Sep-2024)	CARE AA-	Hinduja	150	1,387.55	0.86	13-Sep-2024	-	-
INE852007063	10.00% Aptus Value Housing Finance India Ltd (26-Feb-2025)	ICRA A+	Aptus	2,000	1,975.86	1.22	26-Feb-2025	Interest rate reset ^{\$\$\$}	26-Feb-2023
INE459T07041	9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)	BWR A+	Multiples PE	400	3,967.26	2.45	27-Feb-2025	Put and Call	27-Feb-2021
INE459T07025	9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)	BWR A+	Multiples PE	150	1,487.52	0.92	27-Feb-2025	Put and Call	27-Feb-2021
INE459T07058	9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)	BWR A+	Multiples PE	40	396.81	0.25	27-Feb-2025	Put and Call	27-Feb-2021
INE146O08134	10.15% Hinduja Leyland Finance Ltd (27-Mar-2025)	CARE AA-	Hinduja	1,000	9,440.78	5.83	27-Mar-2025	-	-
INE922K07039	0.00% India Shelter Finance Corporation Ltd (02-May-2025)	ICRA A	India Shelter	150	1,856.11	1.15	02-May-2025	Put and Call	04-May-2021
INE852007089	10.00% Aptus Value Housing Finance India Ltd (20-Jul-2025)	ICRA A+	Aptus	4,000	3,936.03	2.43	20-Jul-2025	Interest rate reset ^{\$\$\$}	20-Jul-2023
INE003S07189	9.45% Renew Power Ltd (31-Jul-2025) !!!	CARE A+	Renew	50	472.44	0.29	31-Jul-2025	Put and Call	31-Jul-2023
INE540P07343	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027)	CRISIL A+(CE)	UP Power Corporation	350	3,373.71	2.08	20-Jan-2027	-	-
INE641O08035	9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027)	CARE AA	Ajay Piramal	2,797	23,841.63	14.72	08-Mar-2027	-	-
INE503A08044	9.85% DCB Bank Ltd (12-Jan-2028)	CRISIL AA-	DCB	12,100	12,454.75	7.69	12-Jan-2028	-	-
INE540P07350	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)	CRISIL A+(CE)	UP Power Corporation	646	6,166.54	3.81	20-Jan-2028	-	-
INE01E708057	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2028)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	5,858	11,395.39	7.04	16-Aug-2028	-	-
INE295J08022	9.90% Coastal Gujarat Power Ltd (25-Aug-2028)	CARE AA(CE)	Tata	1,910	21,031.20	12.99	25-Aug-2028	-	-
Total					205,324.87	126.78			
Call, Cash & Other Assets					(43,374.56)	(26.78)			
Net Assets					161,950.31	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.

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

!!! These instruments are Unlisted. Total exposure as on October 15, 2020 is 17.29%

@@@ 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 the date of 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

\$\$\$ 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 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 October 1 to October 15, 2020 - Nil

Amounts received during the period April 24, 2020 to September 30, 2020 on maturities/ sale/ prepayment - INR 7,982.29 Lacs Please refer Annexure 3 for security level details on the amounts received

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

Group wise exposure as on October 15, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets
Ajay Piramal	25,810.83	15.94%
Tata	23,512.81	14.52%
Shriram Transport	19,505.88	12.04%
UP Power Corporation	18,389.68	11.36%
Hinduja	12,849.73	7.93%
DCB	12,454.75	7.69%
Andhra Pradesh Capital Region Development Authority	11,395.39	7.04%
Renew	11,337.06	7.00%
Vedanta	10,907.65	6.74%
Sadbhav	9,094.20	5.62%
Shapoorji Pallonji	8,930.18	5.51%
Edelweiss Capital	7,719.38	4.77%
JM Financial	7,038.09	4.35%
Aptus	5,911.89	3.65%
Multiples PE	5,851.59	3.61%
Five Star Business Finance	5,025.74	3.10%
Starhealth	3,675.75	2.27%
A V Birla	2,950.74	1.82%
India Shelter	1,856.11	1.15%
Kedara Capital	1,007.76	0.62%
Reliance - ADAG	99.67	0.06%
Future	0.00	0.00%
Call, Cash & Other Assets	-43,374.56	-26.78%
Grand Total	161,950.31	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 October 15, 2020

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

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

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



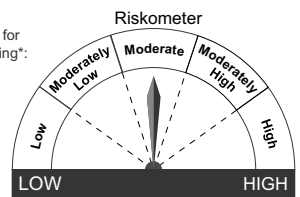
**FRANKLIN
TEMPLETON**

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

Product Label

This product is suitable for investors who are seeking*:

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



Investors understand that their principal will be at Moderate risk

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

Portfolio Statement as on October 15, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no cap floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE333T07063	11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	855	140.39	0.04	14-Jan-2021	-	-
INE333T07055	11.49% Reliance Big Pvt Ltd Series II (14-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	641	105.25	0.03	14-Jan-2021	-	-
INE428K07011	11.49% Reliance Infrastructure Consulting & Engineers Pvt Ltd (15-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	979	130.60	0.04	15-Jan-2021	-	-
INE001A07009	8.75% Housing Development Finance Corporation Ltd (04-Mar-2021)	CRISIL AAA	HDFC	3	305.63	0.09	04-Mar-2021	-	-
INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	ICRA A-	Creation Investments	400	2,004.96	0.58	19-Mar-2021	-	-
INE205A07139	8.50% Vedanta Ltd (05-Apr-2021)	CRISIL AA	Vedanta	300	2,960.01	0.86	05-Apr-2021	-	-
INE945W07035	10.25% Incred Financial Services Pvt Ltd (26-Apr-2021)	CARE A	Incred	450	4,510.13	1.30	26-Apr-2021	-	-
INE146O08068	11.50% Hinduja Leyland Finance Ltd (31-May-2021)	ICRA AA-	Hinduja	90	910.10	0.26	31-May-2021	-	-
INE245A08034	11.40% Tata Power Co Ltd (02-Jun-2021)	CARE AA	Tata	40	411.84	0.12	02-Jun-2021	-	-
INE146O08084	11.30% Hinduja Leyland Finance Ltd (21-Jul-2021)	ICRA AA-	Hinduja	270	2,727.35	0.79	21-Jul-2021	-	-
INE027E07709	8.9492% L&T Finance Ltd (16-Aug-2021)	CARE AAA	L&T	74	766.19	0.22	16-Aug-2021	-	-
INE540P07202	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2021)	CRISIL A+(CE)	UP Power Corporation	350	3,490.46	1.01	20-Oct-2021	-	-
INE657N07605	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II ****	CRISIL AA-	Edelweiss Capital	550	5,443.15	1.57	29-Nov-2021	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	351	3,507.09	1.01	20-Jan-2022	-	-
INE265J07357	12.40% JM Financial Asset Reconstruction Co Ltd (02-Feb-2022)	ICRA AA-	JM Financial	620	6,233.73	1.80	02-Feb-2022	-	-
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	620	6,268.81	1.81	28-Mar-2022	Interest rate reset ^{sss}	26-Mar-2021
INE146O08092	11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)	CARE AA-	Hinduja	150	1,516.04	0.44	08-Apr-2022	-	-
INE16Y07105	9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)	CARE AA	Ajay Piramal	2,125	16,738.20	4.84	15-Apr-2022	-	-
INE128S07374	12.64% Five-Star Business Finance Ltd (16-Apr-2022)	ICRA A	Five Star Business Finance	100	1,005.45	0.29	16-Apr-2022	Put and Call	29-Apr-2021
INE128S07390	12.64% Five-Star Business Finance Ltd (28-May-2022)	ICRA A	Five Star Business Finance	190	1,908.93	0.55	28-May-2022	Put and Call	24-May-2021
INE660N07054	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shapoorji Pallonji	1,250	11,185.45	3.24	03-Jun-2022	-	-
INE660N07062	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shapoorji Pallonji	550	4,911.60	1.42	03-Jun-2022	-	-
INE128S07408	12.64% Five-Star Business Finance Ltd (28-Jun-2022)	ICRA A	Five Star Business Finance	600	6,030.89	1.74	28-Jun-2022	Put and Call	18-Jun-2021
INE265J07373	12.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)	ICRA AA-	JM Financial	500	5,010.59	1.45	02-Aug-2022	-	-
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	310	3,301.70	0.96	21-Aug-2022	-	-
INE540P07210	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)	CRISIL A+(CE)	UP Power Corporation	550	5,433.97	1.57	20-Oct-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	200	2,025.50	0.59	01-Nov-2022	-	-
INE946S07171	13.55% Nufuture Digital (India) Ltd (31-Dec-2022) !!! ****	BWR D(CE)	Future	750	0.00	0.00	31-Dec-2022	-	-
INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022) !!! ****	BWR C(CE)	Future	150	0.00	0.00	30-Dec-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	606	6,010.93	1.74	20-Jan-2023	-	-
INE128S07325	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance	650	6,443.94	1.86	28-Mar-2023	Put and Call	28-Jan-2021
INE128S07341	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance	650	6,399.59	1.85	28-Mar-2023	Put and Call	28-May-2021
INE128S07333	10.21% Five-Star Business Finance Ltd (28-Mar-2023)	CARE A	Five Star Business Finance	260	2,573.23	0.74	28-Mar-2023	Put and Call	28-Mar-2021
INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	580	5,254.14	1.52	31-Mar-2023	-	-
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	130	1,153.22	0.33	31-Mar-2023	-	-
INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	CARE BBB+(CE)	Sadbhav	510	6,495.28	1.88	23-Apr-2023	Put and Call	23-Apr-2021
INE016P07120	10.50% Vistara Financial Services Pvt Ltd (22-Jun-2023)	ICRA A-	Vistara	650	6,541.70	1.89	22-Jun-2023	Put and Call	22-Jun-2021
INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023) !!!	IND A+	Kedara Capital	230	23,178.57	6.71	20-Oct-2023	-	-
INE540P07319	10.15% Uttar Pradesh Power Corporation Ltd (19-Jan-2024)	CRISIL A+(CE)	UP Power Corporation	176	1,734.80	0.50	19-Jan-2024	-	-
INE721A08DC8	10.25% Shriram Transport Finance Co Ltd (26-Apr-2024)	CRISIL AA+	Shriram Transport	3,330	36,141.73	10.46	26-Apr-2024	-	-
INE721A08DF1	9.90% Shriram Transport Finance Co Ltd (21-Jun-2024)	CRISIL AA+	Shriram Transport	1,000	8,905.89	2.58	21-Jun-2024	-	-
INE016P07138	10.50% Vistara Financial Services Pvt Ltd (23-Jul-2024)	ICRA A-	Vistara	650	6,505.00	1.88	23-Jul-2024	Put and Call	23-Jul-2022
INE146O08100	9.40% Hinduja Leyland Finance Ltd (28-Aug-2024)	CARE AA-	Hinduja	550	5,134.51	1.49	28-Aug-2024	-	-
INE575P08016	10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!	IND A+	Starhealth	50	496.72	0.14	06-Sep-2024	-	-
INE146O08118	9.20% Hinduja Leyland Finance Ltd (13-Sep-2024)	CARE AA-	Hinduja	850	7,862.81	2.28	13-Sep-2024	-	-
INE146O08159	11.60% Hinduja Leyland Finance Ltd (29-Sep-2024)	CARE AA-	Hinduja	250	2,491.87	0.72	29-Sep-2024	-	-
INE575P08024	10.20% Star Health & Allied Insurance Co Ltd (31-Oct-2024) !!!	IND A+	Starhealth	110	1,090.82	0.32	31-Oct-2024	-	-
INE852007048	10.00% Aptus Value Housing Finance India Ltd (26-Dec-2024)	ICRA A+	Aptus	5,500	5,458.73	1.58	26-Dec-2024	Interest rate reset ^{sss}	26-Dec-2022
INE540P07327	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2025)	CRISIL A+(CE)	UP Power Corporation	176	1,725.38	0.50	20-Jan-2025	-	-
INE852007055	10.00% Aptus Value Housing Finance India Ltd (24-Jan-2025)	ICRA A+	Aptus	2,000	1,976.66	0.57	24-Jan-2025	Interest rate reset ^{sss}	25-Jan-2023
INE922K07039	0.00% India Shelter Finance Corporation Ltd (02-May-2025)	ICRA A	India Shelter	350	4,330.91	1.25	02-May-2025	Put and Call	04-May-2021
INE852007071	10.00% Aptus Value Housing Finance India Ltd (20-Jun-2025)	ICRA A+	Aptus	5,000	4,927.42	1.43	20-Jun-2025	Interest rate reset ^{sss}	20-Jun-2023
INE003S07189	9.45% Renew Power Ltd (31-Jul-2025) !!!	CARE A+	Renew	200	1,889.77	0.55	31-Jul-2025	Put and Call	31-Jul-2023
INE540P07335	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2026)	CRISIL A+(CE)	UP Power Corporation	306	2,974.30	0.86	20-Jan-2026	-	-
INE01E708032	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2026)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	10,140	20,150.03	5.83	16-Aug-2026	-	-
INE540P07343	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2027)	CRISIL A+(CE)	UP Power Corporation	648	6,246.18	1.81	20-Jan-2027	-	-
INE641008035	9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027)	CARE AA	Ajay Piramal	95	809.78	0.23	08-Mar-2027	-	-
INE657N07381	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	550	4,586.77	1.33	30-Jun-2027	Interest rate reset ^{sss}	30-Jun-2022
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	380	3,165.85	0.92	30-Jun-2027	Interest rate reset ^{sss}	30-Jun-2022
INE01E708040	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2027)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	5,580	11,031.27	3.19	16-Aug-2027	-	-
INE503A08044	9.85% DCB Bank Ltd (12-Jan-2028)	CRISIL AA-	DCB	400	411.73	0.12	12-Jan-2028	-	-
INE540P07350	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2028)	CRISIL A+(CE)	UP Power Corporation	352	3,360.09	0.97	20-Jan-2028	-	-
INE295J08022	9.90% Coastal Gujarat Power Ltd (25-Aug-2028)	CARE AA(CE)	Tata	1,150	12,662.77	3.66	25-Aug-2028	-	-
INE458O07036	9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) !!!	CARE A+(SO)	Renew	1,000	7,536.15	2.18	30-Sep-2030	Put and Call	18-Aug-2022
Total					326,642.59	94.51			
Call, Cash & Other Assets					18,968.50	5.49			
Net Assets					345,611.09	100.00			

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

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

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

!!! These instruments are Unlisted. Total exposure as on October 15, 2020 is 17.10%

@@@ Coupons/ part payments/ maturity payments were due to be paid by Nufuture Digital (India) Ltd. & Future Ideas Co Ltd. on July 31, 2020, by Rivaaz Trade Ventures Pvt. Ltd on August 31, 2020, by Nufuture Digital (India) Ltd on September 02, 2020 and by Future Ideas Co Ltd on September 30, 2020. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers were valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value as on the date of 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.

Essel Infra Projects Ltd - Further to the favorable decision from the Delhi High Court, the Debenture Trustees have sold the entire shares of Zee Entertainment Enterprises Ltd. and recovered Rs. 9,234.61 Lakhs (across the 4 schemes) which is slightly higher than the value at which the Essel Infracorps NCDs were valued in these schemes. We will continue our efforts to recover the maximum value for the benefit of the unitholders. Recovery made by Franklin India Credit Risk Fund is 1,552.26 Lakhs. For more details, kindly refer to the [note](#) on our website.

\$\$\$ 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 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 October 1 to October 15, 2020

ISIN Number	Name of the Instrument	Group	Maturity value/ Sale value/ Part payment amount (Rs. in Lakhs)	Maturity date	Notes
INE155A08225	9.73% Tata Motors Ltd (01-Oct-2020)	Tata	500.00	01-Oct-20	Received full value on maturity date
		Total	500.00		

Amounts received during the period April 24, 2020 to September 30, 2020 on maturities/ sale/ prepayment - INR 69,695.48 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 October 15, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets
Shriram Transport	45,047.62	13.03%
UP Power Corporation	34,483.21	9.98%
Andhra Pradesh Capital Region Development Authority	31,181.29	9.02%
Five Star Business Finance	24,362.04	7.05%
Kedara Capital	23,178.57	6.71%
Hinduja	20,642.67	5.97%
Renew	17,858.78	5.17%
Ajay Piramal	17,547.98	5.08%
Tata	16,376.30	4.74%
Shapoorji Pallonji	16,097.05	4.66%
Edelweiss Capital	13,195.78	3.82%
Vistaar	13,046.70	3.77%
Aptus	12,362.81	3.58%
JM Financial	11,244.32	3.25%
Vedanta	9,228.82	2.67%
Sadbhav	6,495.28	1.88%
Incred	4,510.13	1.30%
India Shelter	4,330.91	1.25%
Creation Investments	2,004.96	0.58%
Starhealth	1,587.54	0.46%
L&T	766.19	0.22%
DCB	411.73	0.12%
Reliance - ADAG	376.24	0.11%
HDFC	305.63	0.09%
Future	0.00	0.00%
Call, Cash & Other Assets	18,968.50	5.49%
Grand Total	345,611.09	100.00%

Portfolio Holding

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

FICRF

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

Portfolio Statement as on October 15, 2020

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option	Put Option Date/ Put and Call Option date
INE669E08318	10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^	CARE 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. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

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

Portfolio Statement as on October 15, 2020

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

Product Label

This product is suitable for investors who are seeking*:

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

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

Investors understand that their principal will be at Moderate risk

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

Portfolio Statement as on October 15, 2020

MAIN PORTFOLIO

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option / Interest rate reset with no cap floor and no cap	Put Option Date/ Put and Call Option date/ Interest rate reset date
INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020) !!! @@@	BWR D(CE)	Future	250	0.00	0.00	07-Nov-2020	-	-
INE333T07063	11.49% Reliance Big Pvt Ltd Series III (14-Jan-2021) ^ ^ !!!	BWR D	Reliance - ADAG	321	52.71	0.02	14-Jan-2021	-	-
INE205A07139	8.50% Vedanta Ltd (05-Apr-2021)	CRISIL AA	Vedanta	250	2,466.68	1.00	05-Apr-2021	-	-
INE146O08068	11.50% Hinduja Leyland Finance Ltd (31-May-2021)	ICRA AA-	Hinduja	140	1,415.71	0.58	31-May-2021	-	-
INE245A08034	11.40% Tata Power Co Ltd (02-Jun-2021)	CARE AA	Tata	20	205.92	0.08	02-Jun-2021	-	-
INE155A08365	7.40% Tata Motors Ltd (29-Jun-2021)	CARE AA-	Tata	600	6,113.89	2.48	29-Jun-2021	-	-
INE657N07605	Edelweiss Rural & Corporate Services Ltd (1Y SBI MCLR + 250 Bps) (29-Nov-2021) - Series II ***	CRISIL AA-	Edelweiss Capital	1,000	9,896.64	4.02	29-Nov-2021	-	-
INE205A07162	8.90% Vedanta Ltd (09-Dec-2021)	CRISIL AA	Vedanta	800	7,775.10	3.16	09-Dec-2021	-	-
INE540P07293	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2022)	CRISIL A+(CE)	UP Power Corporation	160	1,598.68	0.65	20-Jan-2022	-	-
INE922K07013	9.99% India Shelter Finance Corporation Ltd (10-Feb-2022)	ICRA A	India Shelter	2,500	1,069.85	0.43	10-Feb-2022	-	-
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	IND A	Vedanta	537	5,429.60	2.21	28-Mar-2022	Interest rate reset \$\$\$	26-Mar-2021
INE146O08092	11.10% Hinduja Leyland Finance Ltd (08-Apr-2022)	CARE AA-	Hinduja	100	1,010.70	0.41	08-Apr-2022	-	-
INE516Y07105	9.50% Piramal Capital & Housing Finance Ltd (15-Apr-2022)	CARE AA	Ajay Piramal	937	7,380.56	3.00	15-Apr-2022	-	-
INE128S07374	12.64% Five-Star Business Finance Ltd (16-Apr-2022)	ICRA A	Five Star Business Finance	250	2,513.63	1.02	16-Apr-2022	Put and Call	29-Apr-2021
INE516Y07089	9.50% Piramal Capital & Housing Finance Ltd (21-Apr-2022)	CARE AA	Ajay Piramal	475	3,740.88	1.52	21-Apr-2022	-	-
INE128S07390	12.64% Five-Star Business Finance Ltd (28-May-2022)	ICRA A	Five Star Business Finance	560	5,626.31	2.29	28-May-2022	Put and Call	24-May-2021
INE660N07062	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shaporji Pallonji	550	4,911.60	2.00	03-Jun-2022	-	-
INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	CARE A+(CE)	Shaporji Pallonji	450	4,027.59	1.64	03-Jun-2022	-	-
INE265J07373	12.50% JM Financial Asset Reconstruction Co Ltd (02-Aug-2022)	ICRA AA-	JM Financial	1,000	10,021.18	4.07	02-Aug-2022	-	-
INE245A08042	10.75% The Tata Power Co Ltd (21-Aug-2022)	CRISIL AA-	Tata	290	3,088.69	1.25	21-Aug-2022	-	-
INE540P07210	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2022)	CRISIL A+(CE)	UP Power Corporation	300	2,963.98	1.20	20-Oct-2022	-	-
INE139S07017	12.41% Renew Solar Power Pvt Ltd (01-Nov-2022) !!!	CARE A+(CE)	Renew	100	1,012.75	0.41	01-Nov-2022	-	-
INE540P07301	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2023)	CRISIL A+(CE)	UP Power Corporation	1,112	11,029.95	4.48	20-Jan-2023	-	-
INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	440	3,985.90	1.62	31-Mar-2023	-	-
INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	450	3,879.15	1.58	31-Mar-2023	-	-
INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023) !!!	CARE A+(CE)	Renew	50	443.55	0.18	31-Mar-2023	-	-
INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	CARE BBB+(CE)	Sadbhav	150	1,910.38	0.78	23-Apr-2023	Put and Call	23-Apr-2021
INE764L07181	0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023)	CARE BBB+(CE)	Sadbhav	385	4,842.69	1.97	06-Jun-2023	Put and Call	06-Jun-2021
INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023) !!! @@@	BWR C(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	2,642.35	1.07	20-Oct-2023	-	-
INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023) !!!	IND A+	Kedara Capital	10	1,007.76	0.41	20-Oct-2023	-	-
INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023) !!! @@@	BWR C(CE)	Future	250	0.00	0.00	30-Dec-2023	-	-
INE946S07189	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	25,290.02	10.28	26-Apr-2024	-	-
INE146O08100	9.40% Hinduja Leyland Finance Ltd (28-Aug-2024)	CARE AA-	Hinduja	450	4,200.96	1.71	28-Aug-2024	-	-
INE575P08016	10.25% Star Health & Allied Insurance Co Ltd (06-Sep-2024) !!!	IND A+	Starhealth	100	993.45	0.40	06-Sep-2024	-	-
INE146O08159	11.60% Hinduja Leyland Finance Ltd (29-Sep-2024)	CARE AA-	Hinduja	200	1,993.50	0.81	29-Sep-2024	-	-
INE575P08024	10.20% Star Health & Allied Insurance Co Ltd (31-Oct-2024) !!!	IND A+	Starhealth	390	3,867.44	1.57	31-Oct-2024	-	-
INE459T07058	9.95% Vastu Housing Finance Corporation Ltd (27-Feb-2025)	BWR A+	Multiples PE	560	5,555.30	2.26	27-Feb-2025	Put and Call	27-Feb-2021
INE003S07189	9.45% Renew Power Ltd (31-Jul-2025) !!!	CARE A+	Renew	400	3,779.54	1.54	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	8,511.08	3.46	01-Oct-2026	-	-
INE641O08035	9.55% Piramal Capital & Housing Finance Ltd (08-Mar-2027)	CARE AA	Ajay Piramal	990	8,438.76	3.43	08-Mar-2027	-	-
INE657N07381	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	450	3,752.82	1.52	30-Jun-2027	Interest rate reset \$\$\$	30-Jun-2022
INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	ICRA A+	Edelweiss Capital	250	2,082.80	0.85	30-Jun-2027	Interest rate reset \$\$\$	30-Jun-2022
INE01E708040	10.32% Andhra Pradesh Capital Region Development Authority (16-Aug-2027)	CRISIL A+(CE)	Andhra Pradesh Capital Region Development Authority	4,810	9,509.03	3.86	16-Aug-2027	-	-
INE295J08022	9.90% Coastal Gujarat Power Ltd (25-Aug-2028)	CARE AA(CE)	Tata	170	1,871.89	0.76	25-Aug-2028	-	-
INE020B08BQ7	8.85% REC Ltd (16-Apr-2029)	CRISIL AAA	REC	5	55.79	0.02	16-Apr-2029	-	-
INE458007036	9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030) !!!	CARE A+(SO)	Renew	400	3,014.46	1.22	30-Sep-2030	Put and Call	18-Aug-2022
Total					194,981.18	79.22			
Call, Cash & Other Assets					51,137.14	20.78			
Net Assets					246,118.32	100.00			

SBI - State Bank of India

MCLR - Marginal Cost-Based Lending Rate

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

^ ^ Securities are fair valued. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

!!! These instruments are Unlisted. Total exposure as on October 15, 2020 is 12.59%

@@@ Coupons/ part payments/ maturity payments were due to be paid by Nufuture Digital (India) Ltd. & Future Ideas Co Ltd. on July 31, 2020, by Rivaaz Trade Ventures Pvt. Ltd on August 31, 2020, by Nufuture Digital (India) Ltd on September 02, 2020 and by Future Ideas Co Ltd on September 30, 2020. However, these issuers were unable to meet their payment obligations. Due to default in payment, the securities of these issuers were valued at zero basis the AMFI standard haircut matrix. This amount only reflects the realizable value as on the date of 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.

Essel Infra Projects Ltd - Further to the favorable decision from the Delhi High Court, the Debenture Trustees have sold the entire shares of Zee Entertainment Enterprises Ltd. and recovered Rs. 9,234.61 Lakhs (across the 4 schemes) which is slightly higher than the value at which the Essel Infraprojects NCDs were valued in these schemes. We will continue our efforts to recover the maximum value for the benefit of the unitholders. Recovery made by Franklin India Dynamic Accrual Fund is 366.55 Lakhs. kindly refer to the [note](#) on our website.

\$\$\$ 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 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 October 1 to October 15, 2020

ISIN Number	Name of the Instrument	Group	Maturity value/ Sale value/ Part payment amount (Rs. in Lakhs)	Maturity date	Notes
INE155A08225	9.73% Tata Motors Ltd (01-Oct-2020)	Tata	500.00	01-Oct-20	Received full value on maturity date
		Total	500.00		

Amounts received during the period April 24, 2020 to September 30, 2020 on maturities/ sale/ prepayment - INR 46,531.06 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 October 15, 2020

Group	Market Value (Rs. in Lakhs)	% to Net Assets
Shriram Transport	25,290.02	10.28%
Ajay Piramal	19,560.21	7.95%
UP Power Corporation	18,234.96	7.41%
Renew	16,115.35	6.55%
Edelweiss Capital	15,732.25	6.39%
Vedanta	15,671.37	6.37%
Tata	11,280.39	4.58%
JM Financial	10,021.18	4.07%
India Shelter	9,580.93	3.89%
Andhra Pradesh Capital Region Development Authority	9,509.03	3.86%
Shapoorji Pallonji	8,939.19	3.63%
Hinduja	8,620.86	3.50%
Five Star Business Finance	8,139.93	3.31%
Sadbhav	6,753.07	2.74%
Multiples PE	5,555.30	2.26%
Starhealth	4,860.88	1.98%
Kedara Capital	1,007.76	0.41%
REC	55.79	0.02%
Reliance - ADAG	52.71	0.02%
Future	0.00	0.00%
Call, Cash & Other Assets	51,137.14	20.78%
Grand Total	246,118.32	100.00%

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

Portfolio Statement as on October 15, 2020

ISIN Number	Name of the Instrument (Refer Annexure 1 for changes in coupon rate)	Rating (Refer Annexure 2 for changes in ratings)	Group	Quantity	Market Value (Rs. in Lakhs)	% to Net Assets	Maturity Date	Put Option / Put and Call Option	Put Option Date/ Put and Call Option date
INE669E08318	10.90% Vodafone Idea Ltd (02-Sep-2023) ^ ^	CARE 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. This amount only reflects the realizable value as on the date of disclosure and does not indicate any reduction or write-off of the amount repayable by the issuers.

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

Portfolio Statement as on October 15, 2020

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

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



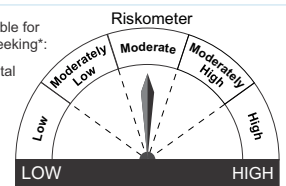
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All investments in debt funds are subject to various types of risks including credit risk, interest rate risk, liquidity risk etc. Some fixed income schemes may have a higher concentration to securities rated below AA and therefore may be exposed to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

Product Label

This product is suitable for investors who are seeking*:

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



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

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

Annexure 1

Details of changes in coupon rate during the period April 24, 2020 to October 15, 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	13.55% 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%
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	12.55%	13.55%

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	13.55% 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%
INE971Z07141	12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	11.90%	12.40%
INE971Z07166	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020)	12.25%	12.50%
INE946S07155	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%
INE971Z07117	11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021)	11.50%	11.75%
INE946S07163	13.30% Nufuture Digital (India) Ltd (31-Dec-2021)	12.80%	13.30%
INE971Z07174	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%
INE971Z07125	11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022)	11.50%	11.75%
INE971Z07182	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%
INE971Z07190	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	12.25%	12.50%
INE971Z07166	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020)	12.50%	13.00%
INE971Z07174	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021)	12.50%	13.00%
INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	12.50%	13.00%
INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	12.50%	13.00%
INE971Z07117	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021)	11.75%	12.25%
INE971Z07125	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022)	11.75%	12.25%
INE946S07155	13.55% Nufuture Digital (India) Ltd (31-Dec-2020)	13.30%	13.55%
INE946S07163	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%
INE971Z07141	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%
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	12.55%	13.55%

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	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	12.30%	12.55%
INE971Z07133	11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	11.50%	11.75%
INE946S07189	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%
INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	11.75%	12.25%
INE946S07189	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%
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	12.55%	13.55%

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	13.55% 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%
INE946S07171	13.30% Nufuture Digital (India) Ltd (31-Dec-2022)	12.80%	13.30%
INE971Z07182	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%
INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	12.50%	13.00%
INE946S07171	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%
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	12.55%	13.55%

Annexure 1

Details of changes in coupon rate during the period April 24, 2020 to October 15, 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	13.55% 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%
INE971Z07141	12.40% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	11.90%	12.40%
INE971Z07133	11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	11.50%	11.75%
INE971Z07190	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	12.25%	12.50%
INE946S07189	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%
INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	12.50%	13.00%
INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	11.75%	12.25%
INE946S07189	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%
INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	12.40%	12.65%
INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	12.55%	13.55%

Annexure 2

Details of changes in ratings during the period during the period April 24, 2020 to October 15, 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	INE699E08318	10.90% Vodafone Idea Ltd (02-Sep-2023)	Downgrade	25-Aug-20	CARE BB-	CARE B+
5	INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	Downgrade	24-Sep-20	CARE A-(CE)	CARE BBB+(CE)
6	INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022) !!!	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)

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	INE971Z07141	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	INE971Z07117	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	INE971Z07166	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020)	Downgrade	28-May-20	BWR A(CE)	BWR A-(CE)
14	INE971Z07174	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021)	Downgrade	28-May-20	BWR A(CE)	BWR A-(CE)
15	INE971Z07182	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	Downgrade	28-May-20	BWR A(CE)	BWR A-(CE)
16	INE971Z07190	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	INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	Downgrade	30-Jul-20	BWR BBB+(CE)	BWR BB+(CE)
25	INE971Z07166	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020)	Downgrade	30-Jul-20	BWR A-(CE)	BWR BB+(CE)
26	INE971Z07174	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	INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	Downgrade	30-Jul-20	BWR A-(CE)	BWR BB+(CE)
29	INE971Z07117	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021)	Downgrade	30-Jul-20	BWR A-(CE)	BWR BB+(CE)
30	INE971Z07182	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	INE699E08318	10.90% Vodafone Idea Ltd (02-Sep-2023)	Downgrade	25-Aug-20	CARE BB-	CARE B+
44	INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR D(CE)
45	INE971Z07166	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
46	INE971Z07174	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
47	INE971Z07125	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
48	INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
49	INE971Z07117	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
50	INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
51	INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023)	Upgrade	21-Sep-20	IND A	IND A+
52	INE00MX08011	11.70% Svatantira Microfin Pvt Ltd (30-Nov-2023)	Upgrade	30-Sep-20	ICRA A-	ICRA A
53	INE971Z07166	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2020)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
54	INE971Z07174	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2021)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
55	INE971Z07125	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2022)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
56	INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
57	INE971Z07117	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2021)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
58	INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
59	INE608A08025	10.90% Punjab & Sind Bank (07-May-2022)	Downgrade	07-Oct-20	CARE A+	CARE A
60	INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)
61	INE660N07062	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)

Annexure 2

Details of changes in ratings during the period during the period April 24, 2020 to October 15, 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	INE971Z07133	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	INE971Z07133	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+
13	INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
14	INE764L07181	0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023)	Downgrade	24-Sep-20	CARE A-(CE)	CARE BBB+(CE)
15	INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023)	Upgrade	21-Sep-20	IND A	IND A+
16	INE00MX08011	11.70% Svatantira Microfin Pvt Ltd (30-Nov-2023)	Upgrade	30-Sep-20	ICRA A-	ICRA A
17	INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
18	INE660N07062	11.50% S D Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)

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	INE971Z07182	12.50% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	Downgrade	28-May-20	BWR A(CE)	BWR A-(CE)
8	INE971Z07182	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 BB+(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+
17	INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
18	INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023)	Upgrade	21-Sep-20	IND A	IND A+
19	INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	Downgrade	24-Sep-20	CARE A-(CE)	CARE BBB+(CE)
20	INE971Z07182	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2022)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
21	INE660N07054	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)
22	INE660N07062	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)

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

Sr. No.	ISIN No	Name of security	Rating action	Date of event	Rating before event	Rating after event
1	INE657N07381	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	Downgrade	06-May-20	ICRA AA-	ICRA A+
2	INE616U07036	8.70% Edelweiss Rural & Corporate Services Ltd (30-Jun-2027)	Downgrade	06-May-20	ICRA AA-	ICRA A+
3	INE840S07093	12.15% Rivaaz Trade Ventures Pvt Ltd (11-Aug-2020)	Downgrade	26-May-20	CARE A(CE)	CARE BBB+(CE)
4	INE080T07086	13.25% Future Ideas Co Ltd (30-Sep-2020)	Downgrade	28-May-20	BWR A-(CE)	BWR BBB+(CE)
5	INE971Z07141	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	INE971Z07133	11.75% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	Downgrade	28-May-20	BWR A(CE)	BWR A+(CE)
9	INE971Z07190	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	INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	Downgrade	30-Jul-20	BWR BBB+(CE)	BWR BB+(CE)
12	INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	Downgrade	30-Jul-20	BWR A-(CE)	BWR BB+(CE)
13	INE971Z07190	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+
22	INE971Z07141	12.65% Rivaaz Trade Ventures Pvt Ltd (07-Nov-2020)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR D(CE)
23	INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
24	INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	Downgrade	11-Sep-20	BWR BB+(CE)	BWR C(CE)
25	INE01EA07016	11.90% Vishal Mega Mart Pvt Ltd (20-Oct-2023)	Upgrade	21-Sep-20	IND A	IND A+
26	INE764L07173	0.00% Sadbhav Infrastructure Project Ltd (23-Apr-2023)	Downgrade	24-Sep-20	CARE A-(CE)	CARE BBB+(CE)
27	INE764L07181	0.00% Sadbhav Infrastructure Project Ltd (06-Jun-2023)	Downgrade	24-Sep-20	CARE A-(CE)	CARE BBB+(CE)
28	INE971Z07133	12.25% Rivaaz Trade Ventures Pvt Ltd (30-Jun-2023)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
29	INE971Z07190	13.00% Rivaaz Trade Ventures Pvt Ltd (30-Dec-2023)	Downgrade	07-Oct-20	BWR C(CE)	BWR D(CE)
30	INE660N07047	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)
31	INE660N07062	11.50% S. D. Corporation Pvt Ltd (03-Jun-2022)	Downgrade	14-Oct-20	CARE AA(CE)	CARE A+(CE)

Annexure 3

Security level details for the amounts received during the period April 24, 2020 to October 15, 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
11-Jun-20	INE945W07027	0.00% Incred Financial Services Pvt Ltd (22-Jun-2020)	Incred	6,302.91	22-Jun-2020	Received full value (including redemption premium) on June 11, 2020 as prepayment
17-Jun-20	INE572E09270	8.59% PNB Housing Finance Ltd (17-Jun-2020)	Punjab National Bank	500.00	17-Jun-2020	Received full value on maturity date
19-Jun-20	INE01HV07015	12.00% Vivviti 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 payment on exercise of put option, as per terms of issuance
14-Jul-20	INE572E09460	7.63% PNB Housing Finance Ltd (14-Jul-2020)	Punjab National Bank	7,500.00	14-Jul-2020	Received full value on maturity date
20-Jul-20	INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	UP Power Corporation	5,610.00	20-Jan-2021	Received part payment on July 20, 2020 as per the issuance terms
20-Jul-20	INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	UP Power Corporation	5,075.00	20-Oct-2020	Received part payment on July 20, 2020 as per the issuance terms
29-Jul-20	INE155A08357	7.28% Tata Motors Ltd (29-Jul-2020)	Tata	6,500.00	29-Jul-2020	Received full value on maturity date
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
24-Aug-20	INE658R07257	Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) (24-Aug-2023)	Motilal Oswal	15,000.00	24-Aug-2023	Received full value on August 24, 2020 on exercise of put option on interest reset date
03-Sep-20	INE137K07018	4.00% HPCL-Mittal Energy Ltd (03-Sep-2020)	HPCL Mittal	11,803.68	03-Sep-2020	Received full value on maturity date
10-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	3,623.67	31-Mar-2029	Received payment on September 10, 2020 as per the issuance terms on interest rate reset
14-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	15,627.61	31-Mar-2029	Received payment on September 14, 2020 as per the issuance terms on interest rate reset
15-Sep-20	INE572E09478	7.50% PNB Housing Finance Ltd (15-Sep-2020)	Punjab National Bank	7,000.00	15-Sep-2020	Received full value on maturity date
18-Sep-20	INE01HV07015	12.00% Vivviti Capital Pvt Ltd (19-Mar-2021)	Creation Investments	500.00	19-Mar-2021	Received part payment on September 18, 2020 as per the issuance terms
28-Sep-20	INE658R08149	Motilal Oswal Home Finance Ltd (SBI MCLR + 215 Bps) (28-Sep-2023)	Motilal Oswal Small Business	20,000.00	28-Sep-2020	Received full value on September 28, 2020 as prepayment
28-Sep-20	INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020)	Fincredit	11,900.00	28-Sep-2020	Received full value on maturity date
29-Sep-20	INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	Xander	4,000.00	15-Mar-2021	Received part payment on September 29, 2020 as per the issuance terms
30-Sep-20	INE905007028	8.25% Vizag General Cargo Berth Pvt Ltd (30-Sep-2020)	Vedanta	10,000.00	30-Sep-2020	Received full value on maturity date
			Total	444,828.48		

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
30-Jun-20	INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023)	Renew	20.07	31-Mar-2023	Received part payment on June 30, 2020 as per the issuance terms
17-Jul-20	INE721A07MS7	7.80% Shiram Transport Finance Co Ltd (17-Jul-2020)	Shiram Transport	2,500.00	17-Jul-2020	Received full value on maturity date
20-Jul-20	INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	UP Power Corporation	2,760.00	20-Jan-2021	Received part payment on July 20, 2020 as per the issuance terms
20-Jul-20	INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	UP Power Corporation	435.00	20-Oct-2020	Received part payment on July 20, 2020 as per the issuance terms
22-Jul-20	INE03VJ07017	11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020)	DLF	1,500.00	29-Jul-2020	Received pre-payment of INR 1,500 Lacs on July 22, 2020 out of the total maturity amount of INR 6,000 Lakhs due on July 29, 2020.
29-Jul-20	INE03VJ07017	11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020)	DLF	4,500.00	29-Jul-2020	Received full value on maturity date
17-Aug-20	INE205A07030	9.45% Vedanta Ltd (17-Aug-2020)	Vedanta	4,500.00	17-Aug-2020	Received full value on maturity date
24-Aug-20	INE658R07257	Motilal Oswal Home Finance Ltd (SBI MCLR + 200 Bps) (24-Aug-2023)	Motilal Oswal	9,150.00	24-Aug-2023	Received full value on August 24, 2020 on exercise of put option on interest reset date
07-Sep-20	INE498F07063	0% Essel Infra Projects Ltd (22-May-2020)	Essel	177.36	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
07-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-2020)	Essel	1,500.17	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
10-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	927.21	31-Mar-2029	Received payment on September 10, 2020 as per the issuance terms on interest rate reset
14-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	3,998.72	31-Mar-2029	Received payment on September 14, 2020 as per the issuance terms on interest rate reset
14-Sep-20	INE498F07063	0% Essel Infra Projects Ltd (22-May-2020)	Essel	722.28	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
14-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-2020)	Essel	1,387.94	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
24-Sep-20	INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	Vedanta Small Business	2,520.00	28-Mar-2022	Received part payment on September 24, 2020
28-Sep-20	INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020)	Fincredit	17,500.00	28-Sep-2020	Received full value on maturity date
29-Sep-20	INE252T07040	9.70% Xander Finance Pvt Ltd (15-Mar-2021)	Xander	1,000.00	15-Mar-2021	Received part payment on September 29, 2020 as per the issuance terms
30-Sep-20	INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	4.57	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023)	Renew	20.07	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	10.80	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
			Total	64,374.96		

Annexure 3

Security level details for the amounts received during the period April 24, 2020 to October 15, 2020 on maturities/ sale/ prepayment

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

Receipt date	ISIN Number	Name of the Instrument	Group	Maturity value/ Sale value/ Part payment amount (Rs. in Lakhs)	Maturity date	Notes
29-Apr-20	INE252T07057	9.70% Xander Finance Pvt Ltd (30-Apr-2021)	Xander	1,250.00	30-Apr-2021	Received part payment on April 29, 2020 as per the issuance terms
08-May-20	INE720G08082	Jindal Power Ltd (SBI+ 100 Bps) (22-Dec-2020)	Jindal	1,860.00	22-Dec-2020	Received full value on May 8, 2020 as prepayment
19-Jun-20	INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	Creation Investments	3,475.00	19-Mar-2021	Received part payment on June 19, 2020 as per the issuance terms
19-Jun-20	INE316W07013	0.00% Hero Solar Energy Pvt Ltd (21-Jun-2022)	Hero	697.78	21-Jun-2022	Received full value on June 19, 2020 on exercise of put option
19-Jun-20	INE918T07038	0.00% Hero Wind Energy Pvt Ltd (21-Jun-2022)	Hero	697.78	21-Jun-2022	Received full value on June 19, 2020 on exercise of put option
30-Jun-20	INE124N07168	10.9007% Ess Kay Fincorp Ltd (11-Jun-2021)	Esskay	3,300.00	11-Jun-2021	Received part payment on June 30, 2020 as per issuance terms.
30-Jun-20	INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	189.66	31-Mar-2023	Received part payment on June 30, 2020 as per the issuance terms
30-Jun-20	INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	13.50	31-Mar-2023	Received part payment on June 30, 2020 as per the issuance terms
30-Jun-20	INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023)	Renew	34.17	31-Mar-2023	Received part payment on June 30, 2020 as per the issuance terms
30-Jun-20	INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023)	Renew	142.72	31-Mar-2023	Received part payment on June 30, 2020 as per the issuance terms
20-Jul-20	INE540P07285	10.15% Uttar Pradesh Power Corporation Ltd (20-Jan-2021)	UP Power Corporation	1,625.00	20-Jan-2021	Received part payment on July 20, 2020 as per the issuance terms
20-Jul-20	INE540P07194	9.75% Uttar Pradesh Power Corporation Ltd (20-Oct-2020)	UP Power Corporation	190.00	20-Oct-2020	Received part payment on July 20, 2020 as per the issuance terms
22-Jul-20	INE03VJ07017	11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020)	DLF	1,500.00	29-Jul-2020	Received pre-payment of INR 1,500 Lacs on July 22, 2020 out of the total maturity amount of INR 7,500 Lakhs due on July 29, 2020.
29-Jul-20	INE03VJ07017	11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020)	DLF	6,000.00	29-Jul-2020	Received full value on maturity date
31-Jul-20	INE124N07168	10.9007% Ess Kay Fincorp Ltd (11-Jun-2021)	Esskay	1,700.00	11-Jun-2021	Received part payment on July 31, 2020 as per issuance terms.
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	INE971Z07141	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.
07-Sep-20	INE498F07063	0% Essel Infra Projects Ltd (22-May-20)	Essel	1,091.03	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
07-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-20)	Essel	422.78	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
14-Sep-20	INE498F07063	0% Essel Infra Projects Ltd (22-May-20)	Essel	1,021.13	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
14-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-20)	Essel	392.82	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
17-Sep-20	INE134E08IW3	7.50% Power Finance Corporation Ltd (17-Sep-2020)	PFC	300.00	17-Sep-2020	Received full value on maturity date
18-Sep-20	INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	Creation Investments	3,475.00	19-Mar-2021	Received part payment on September 18, 2020 as per the issuance terms
24-Sep-20	INE615S07065	13.55% Sterilite Power Grid Ventures Ltd (28-Mar-2022)	Vedanta	3,650.00	28-Mar-2022	Received part payment on September 24, 2020
28-Sep-20	INE423Y07013	9.40% Small Business Fincredit India Pvt Ltd (28-Sep-2020)	Small Business Fincredit	100.00	28-Sep-2020	Received full value on maturity date
30-Sep-20	INE209W07010	9.60% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	189.66	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023)	Renew	142.72	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023)	Renew	34.17	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	13.50	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
01-Oct-20	INE155A08225	9.73% Tata Motors Ltd (01-Oct-2020)	Tata	1,000.00	01-Oct-2020	Received full value on maturity date
			Total	53,664.81		

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
10-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	625.28	31-Mar-2029	Received payment on September 10, 2020 as per the issuance terms on interest rate reset
10-Sep-20	INE598K07029	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	3,411.70	31-Mar-2029	Received payment on September 10, 2020 as per the issuance terms on interest rate reset
14-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	2,696.61	31-Mar-2029	Received payment on September 14, 2020 as per the issuance terms on interest rate reset
24-Sep-20	INE615S07065	13.55% Sterilite Power Grid Ventures Ltd (28-Mar-2022)	Vedanta	960.00	28-Mar-2022	Received part payment on September 24, 2020
30-Sep-20	INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023)	Renew	85.86	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023)	Renew	9.76	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	22.50	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
			Total	7,982.29		

Annexure 3

Security level details for the amounts received during the period April 24, 2020 to October 15, 2020 on maturities/ sale/ prepayment

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
22-Jul-20	INE03VJ07017	11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020)	DLF	14,500.00	29-Jul-2020	Received pre-payment of INR 14,500 Lacs on July 22, 2020 out of the total maturity amount of INR 15,000 Lakhs due on July 29, 2020.
29-Jul-20	INE03VJ07017	11.25% Aadarshini Real Estate Developers Pvt Ltd (29-Jul-2020)	DLF	500.00	29-Jul-2020	Received full value on maturity date
31-Jul-20	INE124N07168	10.9007% Ess Kay Fincorp Ltd (11-Jun-2021)	Esskay	800.00	11-Jun-2021	Received part payment on July 31, 2020 as per issuance terms.
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
07-Sep-20	INE498F07063	0% Essel Infra Projects Ltd (22-May-20)	Essel	381.86	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
07-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-20)	Essel	422.78	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
14-Sep-20	INE498F07063	0% Essel Infra Projects Ltd (22-May-20)	Essel	354.80	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
14-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-20)	Essel	392.82	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
18-Sep-20	INE01HV07015	12.00% Vivriti Capital Pvt Ltd (19-Mar-2021)	Creation Investments	1,000.00	19-Mar-2021	Received part payment on September 18, 2020 as per the issuance terms
24-Sep-20	INE15S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	Vedanta	1,300.00	28-Mar-2022	Received part payment on September 24, 2020
30-Sep-20	INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023)	Renew	51.48	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	11.70	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE458007036	9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030)	Renew	190.00	30-Sep-2030	Received part payment on September 30, 2020 as per the issuance terms
01-Oct-20	INE155A08225	9.73% Tata Motors Ltd (01-Oct-2020)	Tata	500.00	01-Oct-2020	Received full value on maturity date
			Total	70,195.48		

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	INE971Z07141	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.
04-Sep-20	INE134E08HV7	8.36% Power Finance Corporation Ltd (04-Sep-2020)	PFC	1,000.00	04-Sep-2020	Received full value on maturity date
07-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-20)	Essel	190.93	22-May-2020	Partial recovery vide sale of pledged shares on September 7, 2020
10-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	1,238.32	31-Mar-2029	Received payment on September 10, 2020 as per the issuance terms on interest rate reset
14-Sep-20	INE598K07011	9.00% Pune Solapur Expressways Pvt Ltd (31-Mar-2029)	Tata	5,340.42	31-Mar-2029	Received payment on September 14, 2020 as per the issuance terms on interest rate reset
14-Sep-20	INE498F07071	0% Essel Infra Projects Ltd (22-May-20)	Essel	175.62	22-May-2020	Partial recovery vide sale of pledged shares on September 14, 2020
17-Sep-20	INE134E08HV7	7.50% Power Finance Corporation Ltd (17-Sep-2020)	PFC	1,000.00	17-Sep-2020	Received full value on maturity date
24-Sep-20	INE615S07065	13.55% Sterlite Power Grid Ventures Ltd (28-Mar-2022)	Vedanta	1,130.00	28-Mar-2022	Received part payment on September 24, 2020
30-Sep-20	INE964Q07012	9.60% Renew Wind Energy (Rajasthan One) Pvt Ltd (31-Mar-2023)	Renew	50.18	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE659X07014	9.95% Molagavalli Renewable Pvt Ltd (31-Mar-2023)	Renew	39.05	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE209W07028	9.95% Narmada Wind Energy Pvt Ltd (31-Mar-2023)	Renew	4.50	31-Mar-2023	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE922K07047	11.25% India Shelter Finance Corporation Ltd (01-Oct-2026)	India Shelter	1,400.00	01-Oct-2026	Received part payment on September 30, 2020 as per the issuance terms
30-Sep-20	INE458007036	9.41% Renew Wind Energy Delhi Pvt Ltd (30-Sep-2030)	Renew	76.00	30-Sep-2030	Received part payment on September 30, 2020 as per the issuance terms
01-Oct-20	INE155A08225	9.73% Tata Motors Ltd (01-Oct-2020)	Tata	500.00	01-Oct-2020	Received full value on maturity date
			Total	47,031.06		