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# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| (All (  | Open-ended Equity                    | Growth             | Scheme)                      |                      |                              |
|---|--------------------------------------|--------------------|------------------------------|----------------------|------------------------------|
| Name of the Instrument  | Industry/<br>Rating                  | Quantity           | Market Value<br>(₹ in Lakhs) | % to<br>NAV          | ISIN                         |
| EQUITY & EQUITY RELATED   | numg                                 |                    | (t iii Eukiis)               |                      |                              |
| NSTRUMENTS<br>Listed / Awaiting listing on                        |                                      |                    |                              |                      |                              |
| Stock Exchanges   |                                      |                    |                              |                      |                              |
| HDFC Bank Limited   | Banks                                | 873,900            | 15,780.01                    | 5.79                 | INE040A01026                 |
| TC Limited  | Consumer Non Durables                | 5,237,800          | 13,529.24                    | 4.97                 | INE154A01025                 |
| Larsen & Toubro Limited   | Construction Project                 | 1,106,250          | 12,633.93                    | 4.64                 | INE018A01030                 |
| Housing Development Finance Corporation Limited                   | Finance                              | 721,000            | 12,560.90                    | 4.61                 | INE001A01036                 |
| IndusInd Bank Limited   | Banks                                | 723,700            | 12,174.08                    | 4.47                 | INE095A01012                 |
| Kotak Mahindra Bank Limited                                       | Banks                                | 954,700            | 9,568.48                     | 3.51                 | INE237A01028                 |
| CICI Bank Limited   | Banks                                | 3,300,500          | 9,129.18                     | 3.35                 | INE090A01021                 |
| The Ramco Cements Limited   | Cement                               | 1,014,328          | 7,023.21                     | 2.58                 | INE331A01037                 |
| Zee Entertainment Enterprises<br>Limited                          | Media & Entertainment                | 1,143,653          | 5,948.14                     | 2.18                 | INE256A01028                 |
| Tata Consultancy Services Limited                                 | Software                             | 240,100            | 5,848.72                     | 2.15                 | INE467B01029                 |
| Hindustan Unilever Limited  | Consumer Non Durables                | 493,900            | 5,797.89                     | 2.13                 | INE030A01027                 |
| Axis Bank Limited   | Banks                                | 1,107,900          | 5,640.87                     | 2.07                 | INE238A01034                 |
| Coromandel International Limited                                  | Fertilisers                          | 1,297,700          | 5,607.36                     | 2.06                 | INE169A01031                 |
| Max Financial Services Limited                                    | Finance                              | 938,389            | 5,544.94                     | 2.04                 | INE180A01020                 |
| Godrej Properties Limited   | Construction                         | 855,300            | 5,300.72                     | 1.95                 | INE484J01027                 |
| Maruti Suzuki India Limited                                       | Auto                                 | 61,800             | 4,930.53                     | 1.81                 | INE585B01010                 |
| HCL Technologies Limited  | Software                             | 515,480            | 4,509.42                     | 1.66                 | INE860A01027                 |
| Hero MotoCorp Limited   | Auto                                 | 119,100            | 4,495.49                     | 1.65                 | INE158A01026                 |
| CICI Prudential Life Insurance                                    | Finance                              | 1,114,400          | 4,332.79                     | 1.59                 | INE726G01019                 |
| Company Limited  Hindustan Petroleum Corporation                  | Petroleum Products                   | 987,100            | 4,212.94                     | 1.55                 | INE094A01015                 |
| Limited<br>TI Financial Holdings Limited                          | Finance                              | 745,169            | 4,201.64                     | 1.54                 | INE149A01033                 |
| ndian Bank  | Banks                                | 1,601,953          | 4,185.10                     | 1.54                 | INE562A01011                 |
| Tata Steel Limited  | Ferrous Metals                       | 636,411            | 4,152.90                     | 1.52                 | INE081A01012                 |
| UltraTech Cement Limited  | Cement                               | 106,198            | 4,093.08                     | 1.50                 | INE481G01011                 |
| GAIL India Limited  | Gas                                  | 946,700            | 3,967.15                     | 1.46                 | INE129A01019                 |
| Sun Pharmaceutical Industries<br>Limited                          | Pharmaceuticals                      | 779,600            | 3,923.34                     | 1.44                 | INE044A01036                 |
| Oberoi Realty Limited   | Construction                         | 850,000            | 3,602.30                     | 1.32                 | INE093I01010                 |
| Future Lifestyle Fashions Limited                                 | Retailing                            | 1,049,737          | 3,534.99                     | 1.30                 | INE452001016                 |
| Ashoka Buildcon Limited   | Construction Project                 | 1,844,585          | 3,462.29                     | 1.27                 | INE442H01029                 |
| Container Corporation of India<br>Limited                         | Transportation                       | 251,600            | 3,388.17                     | 1.24                 | INE111A01017                 |
| Divi's Laboratories Limited                                       | Pharmaceuticals                      | 391,500            | 3,350.26                     | 1.23                 | INE361B01024                 |
| Ambuja Cements Limited  | Cement                               | 1,224,700          | 3,263.21                     | 1.20                 | INE079A01024                 |
| The India Cements Limited   | Cement                               | 1,819,300          | 3,134.65                     | 1.15                 | INE383A01012                 |
| BLS International Services Limited                                | Commercial Services                  | 1,260,529          | 3,112.88                     | 1.14                 | INE153T01027                 |
| Jindal Steel & Power Limited                                      | Ferrous Metals                       | 2,299,600          | 3,096.41                     | 1.14                 | INE749A01030                 |
| Tube Investment of India Limited @ CICI Lombard General Insurance | Auto Ancillaries<br>Finance          | 745,169<br>437,866 | 2,984.92<br>2,978.36         | 1.10<br>1.09         | INE974X01010<br>INE765G01017 |
| Company Limited   |                                      | 227.000            | 2 072 57                     | 4.00                 | INIE404 A04020               |
| Mahindra & Mahindra Limited                                       | Auto                                 | 237,000            | 2,972.57                     | 1.09                 | INE101A01026                 |
| Bharat Electronics Limited  | Industrial Capital Goods             | 1,819,950          | 2,962.88                     | 1.09                 | INE263A01024                 |
| Finolex Cables Limited  | Industrial Products                  | 537,300            | 2,911.90                     | 1.07                 | INE235A01022                 |
| Lupin Limited Techno Electric & Engineering                       | Pharmaceuticals Construction Project | 287,000<br>877,975 | 2,910.18<br>2,860.00         | 1.07<br>1.05         | INE326A01037<br>INE286K01024 |
| Company Limited WABCO India Limited                               | Auto Ancillaries                     | A7 61F             | 2 051 02                     | 1.05                 | INE342J01019                 |
| WABCO India Limited  Bharti Infratel Limited                      |                                      | 47,615<br>695,500  | 2,851.92<br>2,770.87         | 1.05                 | INE342J01019<br>INE121J01017 |
| onarti iiiirdter Liiillteu  | Telecom - Equipment &<br>Accessories | UUC,CEU            | 2,//0.8/                     | 1.02                 | 1112  2  0  0  /             |
| State Bank of India   | Banks                                | 1,055,500          | 2,679.39                     | 0.98                 | INE062A01020                 |
| Max India Limited   | Healthcare Services                  | 1,860,900          | 2,595.96                     | 0.95                 | INE153U01017                 |
| Dr. Reddy's Laboratories Limited                                  | Pharmaceuticals                      | 109,686            | 2,554.31                     | 0.94                 | INE089A01023                 |
| Grasim Industries Limited   | Cement                               | 222,000            | 2,517.37                     | 0.92                 | INE047A01021                 |
| Skipper Limited   | Industrial Capital Goods             | 1,158,190          | 2,442.62                     | 0.90                 | INE439E01022                 |
| ndian Oil Corporation Limited                                     | Petroleum Products                   | 584,500            | 2,340.92                     | 0.86                 | INE242A01010                 |
| Hindustan Zinc Limited  | Non - Ferrous Metals                 | 750,000            | 2,219.25                     | 0.81                 | INE267A01025                 |
| Sundram Fasteners Limited   | Auto Ancillaries                     | 442,586            | 1,946.71                     | 0.71                 | INE387A01021                 |
| Astra Microwave Products Limited                                  | Telecom - Equipment &<br>Accessories | 1,386,688          | 1,738.91                     | 0.64                 | INE386C01029                 |
| AIA Engineering Limited   | Industrial Products                  | 124,500            | 1,654.23                     | 0.61                 | INE212H01026                 |
| SBI Life Insurance Company Limited @                              | Finance                              | 228,564            | 1,599.95                     | 0.59                 | INE123W01016                 |
| Aditya Birla Capital Limited                                      | Finance                              | 811,900            | 1,491.87                     | 0.55                 | INE674K01013                 |
| Aegis Logistics Limited   | Gas                                  | 605,556            | 1,428.81                     | 0.52                 | INE208C01025                 |
| Apar Industries Limited   | Industrial Capital Goods             | 179,141            | 1,330.39                     | 0.49                 | INE372A01015                 |
| nfosys Limited  | Software                             | 67,200             | 604.73                       | 0.22                 | INE009A01021                 |
| Reliance Industries Limited                                       | Petroleum Products                   | 41,800             | 326.42<br>264.712.65         | 0.12<br><b>97.19</b> | INE002A01018                 |
| PREFERENCE SHARES   |                                      |                    | 264,712.65                   | 31.19                |                              |
| Listed / Awaiting listing on                                      |                                      |                    |                              |                      |                              |
| Stock Exchanges<br>Zee Entertainment Enterprises                  | Media & Entertainment                | 1,995,000          | 197.51                       | 0.07                 | INE256A04022                 |
| imited  |                                      |                    |                              |                      |                              |
| Total   |                                      |                    | 197.51                       | 0.07                 |                              |
| OTHERS  |                                      |                    |                              |                      |                              |
| (a) Collateralised Borrowing<br>and Lending Obligation            |                                      |                    | 10,913.44                    | 4.01                 |                              |
| (b) Net Receivables/(Payables)                                    |                                      |                    | (3,386.68)                   | (1.27)               |                              |
|   |                                      |                    | (00.000,                     | \1.4//               | ı                            |

## Net Assets @ Awaited Listing

- Notes:

  (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.
- Asset Value is Nil.

  (3) Option wise per unit Net Asset Values are as follows:

| Option wise per unit Ne | t Asset values are as follows:   |                           |
|-------------------------|----------------------------------|---------------------------|
| Option                  | As on beginning of the half-year | As on September 29, 2017# |
| Regular Plan -Dividend  | ₹ 30.590                         | ₹ 32.635                  |
| Regular Plan -Growth    | ₹71.525                          | ₹ 76.307                  |
| Direct Plan -Dividend   | ₹ 33.702                         | ₹ 36.084                  |
| Direct Plan -Growth     | ₹ 73 571                         | ₹ 78 772                  |

- (4) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) No dividend was declared during the half-year ended September 30, 2017.
- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017 is
- (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30,2017 is Nil.
- (10) # As September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| Name of the Instrument                               | Industry/                                | Quantity             | Market Value         | % to   | ISIN                         |
|--|--|----------------------|----------------------|--------|------------------------------|
|  | Rating                                   |                      | (₹ in Lakhs)         | NAV    |                              |
| EQUITY & EQUITY RELATED                              |  |                      |                      |        |                              |
| INSTRUMENTS<br>Listed / Awaiting listing on          |  |                      |                      |        |                              |
| Stock Exchanges                                      |  |                      |                      |        |                              |
| HDFC Bank Limited                                    | Banks                                    | 627,700              | 11,334.38            | 4.45   | INE040A01026                 |
| Housing Development Finance Corporation Limited      | Finance                                  | 594,000              | 10,348.37            | 4.06   | INE001A01036                 |
| ICICI Bank Limited                                   | Banks                                    | 3,182,700            | 8,803.35             | 3.46   | INE090A01021                 |
| Graphite India Limited                               | Industrial Products                      | 2,208,300            | 8,208.25             | 3.22   | INE371A01025                 |
| ITC Limited  | Consumer Non Durables                    | 3,091,600            | 7,985.60             | 3.13   | INE154A01025                 |
| Larsen & Toubro Limited                              | Construction Project                     | 694,200              | 7,928.11             | 3.11   | INE018A01030                 |
| Future Lifestyle Fashions Limited                    | Retailing                                | 2,090,031            | 7,038.18             | 2.76   | INE452001016                 |
| Dishman Carbogen Amcis Limited                       | Pharmaceuticals                          | 1,942,159            | 6,558.67             | 2.57   | INE385W0101                  |
| Kotak Mahindra Bank Limited                          | Banks                                    | 644,200              | 6,456.49             | 2.53   | INE237A01028                 |
| Axis Bank Limited                                    | Banks                                    | 1,253,600            | 6,382.70             | 2.51   | INE238A01034                 |
| Future Retail Limited<br>Maruti Suzuki India Limited | Retailing<br>Auto                        | 1,190,893<br>69,800  | 6,270.05<br>5,568.78 | 2.46   | INE752P01024                 |
| The Federal Bank Limited                             | Ranks                                    | 4,890,500            | 5,509.15             | 2.19   | INE171A01029                 |
| The Ramco Cements Limited                            | Cement                                   | 757,318              | 5,243.67             | 2.06   | INE331A01037                 |
| Sterlite Technologies Limited                        | Telecom - Equipment &                    | 2,158,900            | 4,828.38             | 1.89   | INE089C01029                 |
| J  | Accessories                              |                      | ,                    |        |                              |
| Tata Consultancy Services Limited                    | Software                                 | 196,465              | 4,785.79             | 1.88   | INE467B01029                 |
| K.P.R. Mill Limited                                  | Textile Products                         | 620,428              | 4,673.37             | 1.83   | INE930H01023                 |
| Hindustan Petroleum Corporation<br>Limited           | Petroleum Products                       | 1,080,100            | 4,609.87             | 1.81   | INE094A01015                 |
| Limited  Max Financial Services Limited              | Finance                                  | 776,800              | 4,590.11             | 1.80   | INE180A01020                 |
| Engineers India Limited                              | Construction Project                     | 2,990,500            | 4,448.37             | 1.75   | INE510A01020                 |
| Godrej Properties Limited                            | Construction                             | 702,400              | 4,353.12             | 1.71   | INE484J01027                 |
| TI Financial Holdings Limited                        | Finance                                  | 759,434              | 4,282.07             | 1.68   | INE149A01033                 |
| Hero MotoCorp Limited                                | Auto                                     | 113,000              | 4,265.24             | 1.67   | INE158A01026                 |
| ICICI Prudential Life Insurance                      | Finance                                  | 1,085,700            | 4,221.20             | 1.66   | INE726G01019                 |
| Company Limited                                      |  |                      |                      |        |                              |
| Ashoka Buildcon Limited                              | Construction Project                     | 1,992,400            | 3,739.73             | 1.47   | INE442H01029                 |
| Tata Steel Limited<br>Greaves Cotton Limited         | Ferrous Metals<br>Industrial Products    | 494,800              | 3,228.82             | 1.27   | INE081A01012<br>INE224A01026 |
| Bharti Infratel Limited                              | Telecom - Equipment &                    | 2,352,100<br>792,700 | 3,211.79<br>3,158.12 | 1.20   | INE224A01026                 |
| briarti illitater Ellilitea                          | Accessories                              | 732,700              | 3,130.12             | 1.24   | INCIZIOTOT/                  |
| Sun Pharmaceutical Industries<br>Limited             | Pharmaceuticals                          | 605,884              | 3,049.11             | 1.20   | INE044A01036                 |
| Tube Investment of India Limited @                   | Auto Ancillaries                         | 759,434              | 3,042.06             | 1.19   | INE974X01010                 |
| Max India Limited                                    | Healthcare Services                      | 2,176,500            | 3,036.22             | 1.19   | INE153U01017                 |
| Zee Entertainment Enterprises                        | Media & Entertainment                    | 576,100              | 2,996.30             | 1.18   | INE256A01028                 |
| Limited<br>Idea Cellular Limited                     | Telecom - Services                       | 3,853,800            | 2,984.77             | 1.17   | INE669E01016                 |
| Trent Limited  | Retailing                                | 996.459              | 2,945.53             | 1.16   | INE849A01020                 |
| UltraTech Cement Limited                             | Cement                                   | 74,095               | 2,855.77             | 1.12   | INE481G01011                 |
| State Bank of India                                  | Banks                                    | 1,122,700            | 2,849.97             | 1.12   | INE062A01020                 |
| Bharat Electronics Limited                           | Industrial Capital Goods                 | 1,697,300            | 2,763.20             | 1.08   | INE263A01024                 |
| Somany Ceramics Limited                              | Construction                             | 317,900              | 2,727.74             | 1.07   | INE355A01028                 |
| GAIL India Limited                                   | Gas                                      | 628,321              | 2,632.98             | 1.03   | INE129A01019                 |
| Lupin Limited  | Pharmaceuticals                          | 258,600              | 2,622.20             | 1.03   | INE326A01037                 |
| Aegis Logistics Limited                              | Gas                                      | 1,095,760            | 2,585.45             | 1.01   | INE208C01025                 |
| NMDC Limited   | Minerals/Mining<br>Software              | 2,185,400            | 2,573.31             | 1.01   | INE584A01023<br>INE860A01027 |
| HCL Technologies Limited City Union Bank Limited     | Banks                                    | 294,000<br>1,573,000 | 2,571.91<br>2,552.98 | 1.00   | INE491A01021                 |
| Aarti Industries Limited                             | Chemicals                                | 277,500              | 2,332.96             | 0.97   | INE769A0102                  |
| Container Corporation of India                       | Transportation                           | 183,500              | 2,471.10             | 0.97   | INE111A01017                 |
| Limited  | •  | ·                    |                      |        |                              |
| Berger Paints India Limited                          | Consumer Non Durables                    | l '                  | 2,437.52             | 0.96   | INE463A01038                 |
| ACC Limited  | Cement                                   | 144,300              | 2,390.91             | 0.94   | INE012A01025                 |
| Grasim Industries Limited                            | Cement                                   | 209,300              | 2,373.36             | 0.93   | INE047A01021                 |
| Prestige Estates Projects Limited                    | Construction                             | 865,000<br>166,377   | 2,363.61             | 0.93   | INE811K01011                 |
| WIM Plast Limited<br>Techno Electric & Engineering   | Industrial Products Construction Project | 166,377<br>662,688   | 2,246.09<br>2,158.71 | 0.88   | INE015B01018<br>INE286K01024 |
| Company Limited                                      | Construction Froject                     | 002,000              | ۷,۱۵۵./۱             | 0.03   | INLZOUNU IUZZ                |
| Mahindra & Mahindra Limited                          | Auto                                     | 165,300              | 2,073.28             | 0.81   | INE101A01026                 |
| Skipper Limited                                      | Industrial Capital Goods                 | · '                  | 2,066.82             | 0.81   | INE439E01022                 |
| TVS Srichakra Limited                                | Auto Ancillaries                         | 58,822               | 1,804.98             | 0.71   | INE421C01016                 |
| Ratnamani Metals & Tubes Limited                     |  | 193,739              | 1,695.31             | 0.67   | INE703B01027                 |
| Timken India Limited                                 | Industrial Products                      | 216,029              | 1,668.18             | 0.65   | INE325A01013                 |
| Aditya Birla Capital Limited                         | Finance                                  | 810,490              | 1,489.28             | 0.58   | INE674K01013                 |
| Centum Electronics Limited                           | Industrial Capital Goods                 | · '                  | 1,299.16             | 0.51   | INE320B01020                 |
| Infosys Limited                                      | Software                                 | 142,000              | 1,277.86             | 0.50   | INE009A01021                 |
| ICICI Lombard General Insurance<br>Company Limited   | Finance                                  | 170,507              | 1,159.79             | 0.46   | INE765G01017                 |
| Reliance Industries Limited                          | Petroleum Products                       | 34,800               | 271.75               | 0.11   | INE002A01018                 |
| Total  |  | -                    | 240,546.88           | 94.40  |                              |
| PREFERENCE SHARES                                    |  |                      |                      |        |                              |
| Listed / Awaiting listing on                         |  |                      |                      |        |                              |
| Stock Exchanges                                      |  |                      |                      |        |                              |
| Zee Entertainment Enterprises                        | Media & Entertainment                    | 1,319,696            | 130.65               | 0.05   | INE256A04022                 |
| Limited  |  |                      | 120.65               | 0.05   |                              |
| Total<br>OTHERS                                      |  |                      | 130.65               | 0.05   |                              |
| (a) Collateralised Borrowing                         |  |                      | 13,675.19            | 5.37   |                              |
| and Lending Obligation                               |  |                      |                      | 5.57   |                              |
| (b) Net Receivables/(Payables)                       |  |                      | 445.27               | 0.18   |                              |
| Net Assets   |  |                      | 254,797.99           | 100.00 |                              |

### @ Awaited Listing

### Notes:

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

254,797.99 100.00

- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net
- Asset Value is Nil.

  3) Option wise per unit Net Asset Values are as follows:

| Option wise per unit Net Asset Values are as follows: |                                     |                              |  |  |  |
|---|-------------------------------------|------------------------------|--|--|--|
| Option  | As on beginning of<br>the half-year | As on<br>September 29, 2017# |  |  |  |
| Regular Plan -Dividend                                | ₹ 22.237                            | ₹ 25.006                     |  |  |  |
| Regular Plan -Growth                                  | ₹ 46.636                            | ₹ 52.442                     |  |  |  |
| Direct Plan -Dividend                                 | ₹ 26.110                            | ₹ 29.478                     |  |  |  |
| Direct Plan -Growth                                   | ₹ 47.879                            | ₹ 54.055                     |  |  |  |

- (4) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) No dividend was declared during the half-year ended September 30, 2017.
- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017 is 0.4535 times.
- (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (10)# As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

|   | Open-ended Equity        |          | 1                            | n/ :        |            |
|---|--------------------------|----------|------------------------------|-------------|------------|
| Name of the Instrument  | Industry/<br>Rating      | Quantity | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN       |
| EQUITY & EQUITY RELATED   |                          |          |                              |             |            |
| NSTRUMENTS  |                          |          |                              |             |            |
| Listed / Awaiting listing on<br>Stock Exchanges                 |                          |          |                              |             |            |
| HDFC Bank Limited   | Banks                    | 175,800  | 3,174.42                     | 8.46        | INE040A010 |
| TC Limited  | Consumer Non Durables    | 714,500  | 1,845.55                     | 4.92        | INE154A01  |
| Reliance Industries Limited                                     | Petroleum Products       | 232,600  | 1,816.37                     | 4.84        | INE002A01  |
| lousing Development Finance                                     | Finance                  | 99,950   | 1,741.28                     | 4.64        | INE001A01  |
| Corporation Limited   |                          | ,        | 1,7,7,7,7                    |             |            |
| Maruti Suzuki India Limited                                     | Auto                     | 20,100   | 1,603.62                     | 4.28        | INE585B01  |
| ndusInd Bank Limited  | Banks                    | 93,100   | 1,566.13                     | 4.18        | INE095A01  |
| arsen & Toubro Limited  | Construction Project     | 121,000  | 1,381.88                     | 3.68        | INE018A01  |
| Bharat Electronics Limited                                      | Industrial Capital Goods | 823,350  | 1,340.41                     | 3.57        | INE263A01  |
| CICI Bank Limited   | Banks                    | 468,100  | 1,294.76                     | 3.45        | INE090A01  |
| JltraTech Cement Limited  | Cement                   | 32,000   | 1,233.34                     | 3.29        | INE481G01  |
| Shree Cements Limited   | Cement                   | 6,300    | 1,170.55                     | 3.12        | INE070A01  |
| Kotak Mahindra Bank Limited                                     | Banks                    | 108,200  | 1,084.43                     | 2.89        | INE237A01  |
| Eicher Motors Limited   | Auto                     | 3,460    | 1,079.98                     | 2.88        | INE066A01  |
| The Ramco Cements Limited                                       | Cement                   | ,        |                              | 2.71        | INE331A01  |
|   |                          | 146,600  | 1,015.06<br>920.19           |             |            |
| JPL Limited   | Pesticides               | 118,200  |                              | 2.45        | INE628A01  |
| Zee Entertainment Enterprises Limited                           | Media & Entertainment    | 171,400  | 891.45                       | 2.38        | INE256A01  |
| arinted<br>Bajaj Finserv Limited                                | Finance                  | 15 700   | 809.25                       | 2.16        | INE918I010 |
| * *   |                          | 15,700   |                              |             |            |
| CICI Prudential Life Insurance<br>Company Limited               | Finance                  | 202,600  | 787.71                       | 2.10        | INE726G01  |
| State Bank of India   | Banks                    | 267,000  | 677.78                       | 1.81        | INE062A01  |
| Power Grid Corporation of India                                 | Power                    | 319,000  | 673.09                       | 1.79        | INE752E01  |
| Limited   | rowei                    | 319,000  | 073.09                       | 1.79        | INE/SZEUT  |
| Tata Steel Limited  | Ferrous Metals           | 102,600  | 669.52                       | 1.78        | INE081A01  |
| Tata Consultancy Services Limited                               | Software                 | 25.912   | 631.20                       | 1.68        | INE467B010 |
| Infosys Limited   | Software                 | ,        | 617.33                       | 1.65        | INE009A01  |
| •   |                          | 68,600   |                              |             |            |
| Hindalco Industries Limited                                     | Non - Ferrous Metals     | 233,100  | 560.84                       | 1.50        | INE038A01  |
| Divi's Laboratories Limited                                     | Pharmaceuticals          | 65,200   | 557.95                       | 1.49        | INE361B01  |
| MRF Limited   | Auto Ancillaries         | 850      | 535.55                       | 1.43        | INE883A01  |
| Indian Oil Corporation Limited                                  | Petroleum Products       | 121,600  | 487.01                       | 1.30        | INE242A01  |
| Asian Paints Limited  | Consumer Non Durables    | 41,400   | 468.52                       | 1.25        | INE021A01  |
| Hindustan Zinc Limited  | Non - Ferrous Metals     | 155,400  | 459.83                       | 1.23        | INE267A01  |
| Bharti Airtel Limited   | Telecom - Services       | 107,600  | 419.05                       | 1.12        | INE397D01  |
| Hindustan Petroleum Corporation                                 | Petroleum Products       | 95,400   | 407.17                       | 1.09        | INE094A01  |
| Limited   |                          |          |                              |             |            |
| Bharat Forge Limited  | Industrial Products      | 67,300   | 396.33                       | 1.06        | INE465A01  |
| Godrej Consumer Products Limited                                | Consumer Non Durables    | 42,500   | 390.64                       | 1.04        | INE102D01  |
| Hero MotoCorp Limited   | Auto                     | 10,200   | 385.00                       | 1.03        | INE158A01  |
| CICI Lombard General Insurance                                  | Finance                  | 53,878   | 366.48                       | 0.98        | INE765G01  |
| Company Limited   |                          |          |                              |             |            |
| Sun Pharmaceutical Industries                                   | Pharmaceuticals          | 71,200   | 358.31                       | 0.96        | INE044A01  |
| Limited   |                          |          |                              |             |            |
| HCL Technologies Limited  | Software                 | 40,918   | 357.95                       | 0.95        | INE860A01  |
| ABB India Limited   | Industrial Capital Goods | 23,200   | 324.54                       | 0.87        | INE117A01  |
| Lupin Limited   | Pharmaceuticals          | 31,400   | 318.40                       | 0.85        | INE326A01  |
| Vedanta Limited   | Non - Ferrous Metals     | 85,600   | 269.00                       | 0.72        | INE205A01  |
| Oberoi Realty Limited   | Construction             | 63,400   | 268.69                       | 0.72        | INE093I010 |
| Britannia Industries Limited                                    | Consumer Non Durables    | 5,800    | 251.97                       | 0.67        | INE216A01  |
| United Spirits Limited  | Consumer Non Durables    | 10,500   | 251.75                       | 0.67        | INE854D01  |
| Procter & Gamble Hygiene and                                    | Consumer Non Durables    | 2,600    | 220.18                       | 0.59        | INE179A01  |
| Health Care Limited   |                          | _,000    |                              |             | 2201       |
| Petronet LNG Limited  | Gas                      | 84,000   | 194.21                       | 0.52        | INE347G01  |
| GAIL India Limited  | Gas                      | 44,400   | 186.06                       | 0.50        | INE129A01  |
| Axis Bank Limited   | Banks                    | 19,400   | 98.78                        | 0.26        | INE238A01  |
| Godrej Properties Limited                                       | Construction             | 12,626   | 78.25                        | 0.20        | INE484J010 |
| Total   | CONSTRUCTION             | 12,020   | 36,637.76                    | 97.72       |            |
| iotai<br>PREFERENCE SHARES                                      |                          |          | 30,037./6                    | 31.12       |            |
| REFERENCE SHAKES  Listed / Awaiting listing on  Stock Exchanges |                          |          |                              |             |            |
| Zee Entertainment Enterprises<br>Limited                        | Media & Entertainment    | 603,750  | 59.77                        | 0.16        | INE256A04  |
|   |                          |          | E0 77                        | 0.10        |            |
| Total   |                          |          | 59.77                        | 0.16        |            |
| OTHERS  (a) Collateralised Borrowing                            |                          |          | 1,388.72                     | 3.70        |            |
| and Lending Obligation  |                          |          |                              |             |            |
| (b) Net Receivables/(Payables)                                  |                          |          | (575.70)                     | (1.58)      |            |
|   |                          |          | 37,510.55                    | 100.00      |            |

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.
- (3) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of | As on               |
|------------------------|--------------------|---------------------|
|                        | the half-year      | September 29, 2017# |
| Regular Plan -Dividend | ₹ 16.603           | ₹ 17.721            |
| Regular Plan -Growth   | ₹ 22.797           | ₹ 24.331            |
| Direct Plan -Dividend  | ₹ 17.501           | ₹ 18.748            |
| Direct Plan -Growth    | ₹ 23.458           | ₹ 25.130            |

- (4) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) No dividend was declared during the half-year ended September 30, 2017.
- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017 is 0.4929 times.
- (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (10) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| (An   | Open-ended Equity                           | Growth :               | Scheme)                      |      |                            |
|---|---|------------------------|------------------------------|------|----------------------------|
| Name of the Instrument                                  | Industry/<br>Rating                         | Quantity               | Market Value<br>(₹ in Lakhs) | % to | ISIN                       |
| EQUITY & EQUITY RELATED                                 | Katilig                                     |                        | (K III Lakiis)               | INAV |                            |
| INSTRUMENTS   |   |                        |                              |      |                            |
| Listed / Awaiting listing on<br>Stock Exchanges         | F:  | 1 227 500              | 24 550 44                    | 2.06 | INFOOTAGE                  |
| Housing Development Finance<br>Corporation Limited      | Finance                                     | 1,237,500              | 21,559.11                    | 3.96 | INE001A0103                |
| Reliance Industries Limited                             | Petroleum Products                          | 2,704,200              | 21,117.10                    | 3.87 | INE002A0101                |
| TC Limited  | Consumer Non Durable                        |                        | 20,079.47                    | 3.68 | INE154A0102                |
| CICI Bank Limited  Divi's Laboratories Limited          | Banks Pharmaceuticals                       | 6,327,000<br>1,855,660 | 17,500.48<br>15,879.81       | 3.21 | INE090A0102<br>INE361B0102 |
| Future Retail Limited                                   | Retailing                                   | 2,793,418              | 14,707.35                    | 2.70 | INE752P0102                |
| The Federal Bank Limited                                | Banks                                       | 11,238,100             | 12,659.72                    | 2.32 | INE171A0102                |
| Grasim Industries Limited                               | Cement                                      | 1,113,000              | 12,620.86                    | 2.32 | INE047A0102                |
| Tata Steel Limited                                      | Ferrous Metals                              | 1,788,300              | 11,669.55                    | 2.14 | INE081A0101                |
| Axis Bank Limited                                       | Banks                                       | 2,260,100              | 11,507.30                    | 2.11 | INE238A0103                |
| Vedanta Limited   | Non - Ferrous Metals                        | 3,352,000              | 10,533.66                    | 1.93 | INE205A0102                |
| Larsen & Toubro Limited  Indian Oil Corporation Limited | Construction Project Petroleum Products     | 883,000<br>2,156,200   | 10,084.30<br>8,635.58        | 1.85 | INE018A0103                |
| Power Grid Corporation of India                         | retiolediii rioducts                        | 2,130,200              | 0,033.30                     | 1.30 | INLZ4ZAUTUT                |
| Limited   | Power                                       | 4,045,300              | 8,535.58                     | 1.57 | INE752E0101                |
| UPL Limited   | Pesticides                                  | 1,040,000              | 8,096.40                     | 1.49 | INE628A0103                |
| KEC International Limited                               | Construction Project                        | 2,626,236              | 8,061.23                     | 1.48 | INE389H0102                |
| Indraprastha Gas Limited                                | Gas   | 547,200                | 8,054.24                     | 1.48 | INE203G0101                |
| GAIL India Limited  State Bank of India                 | Gas<br>Banks                                | 1,805,000<br>2,734,700 | 7,563.85<br>6,942.04         | 1.39 | INE129A0101<br>INE062A0102 |
| Oberoi Realty Limited                                   | Construction                                | 1,631,900              | 6,915.99                     | 1.27 | INE093I0101                |
| Bajaj Finserv Limited                                   | Finance                                     | 129,700                | 6,685.32                     | 1.23 | INE918I0101                |
| MRF Limited   | Auto Ancillaries                            | 10,400                 | 6,552.55                     | 1.20 | INE883A0101                |
| HCL Technologies Limited                                | Software                                    | 746,174                | 6,527.53                     | 1.20 | INE860A0102                |
| National Aluminium Company                              | N 5 M.I                                     | 0.222.000              | 6 502 64                     |      | INE42040402                |
| Limited<br>Sterlite Technologies Limited                | Non - Ferrous Metals  Telecom - Equipment & | 8,322,000<br>2,900,400 | 6,503.64<br>6,486.74         | 1.19 | INE139A0103                |
| Sterific reciniologies Limited                          | Accessories                                 | 2,500,400              | 0,400.74                     | 1.13 | INCOORCOTOZ                |
| Dishman Carbogen Amcis Limited                          | Pharmaceuticals                             | 1,918,374              | 6,478.35                     | 1.19 | INE385W0101                |
| Muthoot Finance Limited                                 | Finance                                     | 1,340,408              | 6,365.60                     | 1.17 | INE414G0101                |
| Mangalore Refinery and<br>Petrochemicals Limited        | Petroleum Products                          | 4,979,200              | 6,318.60                     | 1.16 | INE103A0101                |
| IIFL Holdings Limited                                   | Finance                                     | 959,472                | 5,831.19                     | 1.07 | INE530B0102                |
| Tata Chemicals Limited                                  | Chemicals                                   | 880,100                | 5,660.36                     | 1.04 | INE092A0101                |
| Sun Pharmaceutical Industries<br>Limited                | Pharmaceuticals                             | 1,099,100              | 5,531.22                     | 1.01 | INE044A0103                |
| Jindal Steel & Power Limited                            | Ferrous Metals                              | 4,058,200              | 5,464.37                     | 1.00 | INE749A0103                |
| Godrej Industries Limited                               | Consumer Non Durables                       | 928,528                | 5,462.07                     | 1.00 | INE233A0103                |
| Zuari Agro Chemicals Limited                            | Fertilisers                                 | 1,224,645              | 5,452.73                     | 1.00 | INE840M0101                |
| Mahindra & Mahindra Financial<br>Services Limited       | Finance                                     | 1,321,000              | 5,447.14                     | 1.00 | INE774D0102                |
| Balkrishna Industries Limited                           | Auto Ancillaries                            | 318,053                | 5,425.19                     | 1.00 | INE787D0102                |
| The India Cements Limited                               | Cement                                      | 3,124,600              | 5,383.69                     | 0.99 | INE383A0101                |
| The Ramco Cements Limited                               | Cement                                      | 777,500                | 5,383.41                     | 0.99 | INE331A0103                |
| Sunteck Realty Limited                                  | Construction                                | 1,719,360              | 5,368.70                     | 0.98 | INE805D0103                |
| Idea Cellular Limited                                   | Telecom - Services                          | 6,858,400              | 5,311.83                     | 0.97 | INE669E0101                |
| Indian Bank   | Banks                                       | 1,935,613              | 5,056.79                     | 0.93 | INE562A0101<br>INE036D0102 |
| Karur Vysya Bank Limited  BSE Limited                   | Banks<br>Finance                            | 3,480,891<br>497,678   | 5,019.44<br>4,859.08         | 0.92 | INE036D0102                |
| Hindustan Petroleum Corporation<br>Limited              |   | 1,132,300              | 4,832.66                     | 0.89 | INE094A0101                |
| K.P.R. Mill Limited                                     | Textile Products                            | 640,643                | 4,825.64                     | 0.89 | INE930H0102                |
| Future Lifestyle Fashions Limited                       | Retailing                                   | 1,380,165              | 4,647.71                     | 0.85 | INE45200101                |
| Housing & Urban Development Corporation Limited         | Finance                                     | 5,566,736              | 4,631.52                     | 0.85 | INE031A0101                |
| Corporation Limited  Mahindra & Mahindra Limited        | Auto  | 368,000                | 4,615.64                     | 0.85 | INE101A0102                |
| Tata Global Beverages Limited                           | Consumer Non Durable                        |                        | 4,459.69                     | 0.82 | INE192A0102                |
| Spicejet Limited  | Transportation                              | 3,286,000              | 4,207.72                     | 0.77 | INE285B0101                |
| Infosys Limited   | Software                                    | 458,000                | 4,121.54                     | 0.76 | INE009A0102                |
| Engineers India Limited                                 | Construction Project                        | 2,747,400              | 4,086.76                     | 0.75 | INE510A0102                |
| Aarti Industries Limited                                | Chemicals                                   | 455,020                | 4,063.10                     | 0.75 | INE769A0102                |
| Graphite India Limited                                  | Industrial Products                         | 1,072,000              | 3,984.62                     | 0.73 | INE371A0102                |
| NCC Limited   | Construction Project                        | 4,565,005              | 3,786.67                     | 0.69 | INE868B0102                |
| ICICI Lombard General Insurance                         | Finance                                     | 540,827                | 3,678.71                     | 0.67 | INE765G0101                |

|   | L&T India Value F<br>Open-ended Equit |           |                              |        |              |
|---|---------------------------------------|-----------|------------------------------|--------|--------------|
| Name of the Instrument                              | Industry/<br>Rating                   | Quantity  | Market Value<br>(₹ in Lakhs) | % to   | ISIN         |
| Birla Corporation Limited                           | Cement                                | 407,155   | 3,663.58                     | 0.67   | INE340A01012 |
| JK Lakshmi Cement Limited                           | Cement                                | 896,811   | 3,479.18                     | 0.64   | INE786A0103  |
| Deepak Nitrite Limited                              | Chemicals                             | 1,774,500 | 3,443.42                     | 0.63   | INE288B0102  |
| Vijaya Bank   | Banks                                 | 6,228,601 | 3,410.16                     | 0.63   | INE705A0101  |
| Balrampur Chini Mills Limited                       | Consumer Non Durables                 | 2,098,108 | 3,375.86                     | 0.62   | INE119A0102  |
| CARE Ratings Limited                                | Finance                               | 230,051   | 3,135.14                     | 0.58   | INE752H0101  |
| Navin Fluorine International<br>Limited             | Chemicals                             | 444,500   | 3,103.28                     | 0.57   | INE048G0102  |
| Brigade Enterprises Limited                         | Construction                          | 1,147,900 | 2,865.16                     | 0.53   | INE791I01019 |
| Jay Bharat Maruti Limited                           | Auto Ancillaries                      | 448,400   | 2,701.83                     | 0.50   | INE571B0102  |
| Jubilant Life Sciences Limited                      | Pharmaceuticals                       | 401,800   | 2,648.87                     | 0.49   | INE700A0103  |
| Aditya Birla Capital Limited                        | Finance                               | 1,403,990 | 2,579.83                     | 0.47   | INE674K0101  |
| EID Parry India Limited                             | Fertilisers                           | 747,903   | 2,566.06                     | 0.47   | INE126A0103  |
| Nilkamal Limited                                    | Industrial Products                   | 164,795   | 2,554.49                     | 0.47   | INE310A0101  |
| Neuland Laboratories Limited                        | Pharmaceuticals                       | 228,011   | 2,238.61                     | 0.41   | INE794A0101  |
| Apar Industries Limited                             | Industrial Capital Goods              | 298,066   | 2,213.59                     | 0.41   | INE372A0101  |
| Prestige Estates Projects Limited                   | Construction                          | 807,852   | 2,207.46                     | 0.40   | INE811K0101  |
| Indian Hume Pipe Company Limited                    | Construction Project                  | 394,750   | 1,946.12                     | 0.36   | INE323C0103  |
| Lumax Industries Limited                            | Auto Ancillaries                      | 150,193   | 1,863.52                     | 0.34   | INE162B0101  |
| West Coast Paper Mills Limited                      | Paper                                 | 1,048,770 | 1,826.43                     | 0.34   | INE976A0102  |
| VRL Logistics Limited                               | Transportation                        | 497,759   | 1,808.11                     | 0.33   | INE366I01010 |
| Dollar Industries Limited                           | Textile Products                      | 431,410   | 1,753.25                     | 0.32   | INE325C0103  |
| ITD Cementation India Limited                       | Construction                          | 802,273   | 1,377.10                     | 0.25   | INE686A0102  |
| Himatsingka Seide Limited                           | Textile Products                      | 390,955   | 1,288.39                     | 0.24   | INE049A0102  |
| TI Financial Holdings Limited                       | Finance                               | 223,200   | 1,258.51                     | 0.23   | INE149A0103  |
| Tube Investment of India Limited @                  | Auto Ancillaries                      | 223,200   | 894.07                       | 0.16   | INE974X0101  |
| Astra Microwave Products<br>Limited                 | Telecom - Equipment & Accessories     | 402,962   | 505.31                       | 0.09   | INE386C0102  |
| Total   |                                       |           | 491,948.47                   | 90.27  |              |
| PREFERENCE SHARES                                   |                                       |           |                              |        |              |
| Listed / Awaiting listing on<br>Stock Exchanges     |                                       |           |                              |        |              |
| Zee Entertainment Enterprises                       |                                       |           |                              |        |              |
| Limited   | Media & Entertainment                 | 285,600   | 28.27                        | 0.01   | INE256A0402  |
| Total   |                                       |           | 28.27                        | 0.01   |              |
| OTHERS  |                                       |           |                              |        |              |
| (a) Collateralised Borrowing and Lending Obligation |                                       |           | 56,169.93                    | 10.30  |              |
| (b) Net Receivables/(Payables)                      |                                       |           | (3,038.93)                   | (0.58) |              |
| Net Assets  |                                       |           | 545,107.74                   | 100.00 |              |

### @ Awaited Listing

### Notes:

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.
- (3) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of | As on               |
|------------------------|--------------------|---------------------|
|                        | the half-year      | September 29, 2017# |
| Regular Plan -Dividend | ₹ 25.819           | ₹ 26.341            |
| Regular Plan -Growth   | ₹ 32.174           | ₹ 35.047            |
| Direct Plan -Dividend  | ₹ 27.724           | ₹ 28.796            |
| Direct Plan -Growth    | ₹ 33.204           | ₹ 36.322            |

- (4) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                 | Rate of dividend per Unit |        |  |  |  |
|------------------------|---------------------------|--------|--|--|--|
|                        | Individuals & HUF         | Others |  |  |  |
| Regular Plan -Dividend | ₹ 1.75                    | ₹ 1.75 |  |  |  |
| Direct Plan -Dividend  | ₹ 1.50                    | ₹ 1.50 |  |  |  |

- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30,2017 is 0.5721 times.
- (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30,
- (10)# As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

|   | Open-ended Equity        |           |                              | l a         |             |
|---|--------------------------|-----------|------------------------------|-------------|-------------|
| Name of the Instrument                      | Industry/<br>Rating      | Quantity  | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN        |
| EQUITY & EQUITY RELATED                     |                          |           |                              |             |             |
| INSTRUMENTS<br>Listed / Awaiting listing on |                          |           |                              |             |             |
| Stock Exchanges                             |                          |           |                              |             |             |
| Larsen & Toubro Limited                     | Construction Project     | 423,500   | 4,836.58                     | 4.44        | INE018A010  |
| TC Limited                                  | Consumer Non Durables    | 1,805,500 | 4,663.61                     | 4.28        | INE154A010  |
| CICI Bank Limited                           | Banks                    | 1,536,000 | 4,248.58                     | 3.90        | INE090A010  |
| The Federal Bank Limited                    | Banks                    | 3,675,667 | 4,140.64                     | 3.80        | INE171A010  |
| HCL Technologies Limited                    | Software                 | 362,700   | 3,172.90                     | 2.91        | INE860A010  |
| Dishman Carbogen Amcis Limited              | Pharmaceuticals          | 830,800   | 2,805.61                     | 2.57        | INE385W010  |
| Bharat Forge Limited                        | Industrial Products      | 469,800   | 2,766.65                     | 2.54        | INE465A010  |
| Future Lifestyle Fashions Limited           | Retailing                | 767,906   | 2,585.92                     | 2.37        | INE4520010  |
| Axis Bank Limited                           | Banks                    | 504,300   | 2,567.64                     | 2.35        | INE238A010  |
| Dr. Reddy's Laboratories Limited            | Pharmaceuticals          | 105,100   | 2,447.52                     | 2.24        | INE089A010  |
| Kotak Mahindra Bank Limited                 | Banks                    | 234,100   | 2,346.27                     | 2.15        | INE237A010  |
| Petronet LNG Limited                        | Gas                      | 1,014,600 | 2,345.76                     | 2.15        | INE347G010  |
| Housing Development Finance                 | Finance                  | 132,000   | 2,299.64                     | 2.11        | INE001A010  |
| Corporation Limited                         |                          |           |                              |             |             |
| Titan Company Limited                       | Consumer Durables        | 385,000   | 2,250.52                     | 2.06        | INE280A010  |
| Hindustan Petroleum Corporation             | Petroleum Products       | 499,900   | 2,133.57                     | 1.96        | INE094A010  |
| Limited                                     |                          |           |                              |             |             |
| Divi's Laboratories Limited                 | Pharmaceuticals          | 243,800   | 2,086.32                     | 1.91        | INE361B010  |
| Bharti Infratel Limited                     | Telecom - Equipment &    | 518,700   | 2,066.50                     | 1.90        | INE121J010  |
| The India Corrects Lin 1                    | Accessories              | 1 104 000 | 2.040.02                     | 1.07        | INIERORAGER |
| The India Cements Limited                   | Cement                   | 1,184,000 | 2,040.03                     | 1.87        | INE383A010  |
| Tata Consultancy Services Limited           | Software                 | 83,500    | 2,034.02                     | 1.87        | INE467B010  |
| Jindal Steel & Power Limited                | Ferrous Metals           | 1,474,000 | 1,984.74                     | 1.82        | INE749A010  |
| Swaraj Engines Limited                      | Industrial Products      | 96,730    | 1,966.23                     | 1.80        | INE277A010  |
| Emami Limited                               | Consumer Non Durables    | 175,800   | 1,923.52                     | 1.76        | INE548C010  |
| IIFL Holdings Limited                       | Finance                  | 315,300   | 1,916.24                     | 1.76        | INE530B010  |
| ICICI Prudential Life Insurance             | Finance                  | 482,200   | 1,874.79                     | 1.72        | INE726G010  |
| Company Limited                             |                          |           |                              |             |             |
| dea Cellular Limited                        | Telecom - Services       | 2,364,600 | 1,831.38                     | 1.68        | INE669E010  |
| Poddar Housing and Development              | Construction             | 145,065   | 1,787.20                     | 1.64        | INE888B010  |
| Limited                                     |                          |           |                              |             |             |
| RSWM Limited                                | Textiles - Cotton        | 574,753   | 1,770.24                     | 1.62        | INE611A010  |
| Sun Pharmaceutical Industries               | Pharmaceuticals          | 332,500   | 1,673.31                     | 1.53        | INE044A010  |
| Limited                                     |                          |           |                              |             |             |
| Muthoot Finance Limited                     | Finance                  | 348,387   | 1,654.49                     | 1.52        | INE414G010  |
| Akzo Nobel India Limited                    | Consumer Non Durables    | 84,684    | 1,635.67                     | 1.50        | INE133A010  |
| Ashok Leyland Limited                       | Auto                     | 1,313,400 | 1,616.80                     | 1.48        | INE208A010  |
| Future Retail Limited                       | Retailing                | 304,000   | 1,600.56                     | 1.47        | INE752P010  |
| NOCIL Limited                               | Chemicals                | 1,120,800 | 1,597.70                     | 1.47        | INE163A010  |
| KNR Constructions Limited                   | Construction             | 766,565   | 1,589.09                     | 1.46        | INE634I010  |
| Brigade Enterprises Limited                 | Construction             | 631,400   | 1,575.97                     | 1.45        | INE791I010  |
| CICI Lombard General Insurance              | Finance                  | 218,438   | 1,485.82                     | 1.36        | INE765G010  |
| Company Limited                             |                          |           |                              |             |             |
| Tata Steel Limited                          | Ferrous Metals           | 224,200   | 1,463.02                     | 1.34        | INE081A010  |
| WIM Plast Limited                           | Industrial Products      | 107,706   | 1,454.03                     | 1.33        | INE015B010  |
| Sunteck Realty Limited                      | Construction             | 460,000   | 1,436.35                     | 1.32        | INE805D010  |
| State Bank of India                         | Banks                    | 540,800   | 1,372.82                     | 1.26        | INE062A010  |
| Hindustan Zinc Limited                      | Non - Ferrous Metals     | 455,700   | 1,348.42                     | 1.24        | INE267A010  |
| Arihant Superstructures Limited             | Construction             | 723,000   | 1,323.09                     | 1.21        | INE643K010  |
| Graphite India Limited                      | Industrial Products      | 349,345   | 1,298.52                     | 1.19        | INE371A010  |
| National Aluminium Company                  | Non - Ferrous Metals     | 1,651,126 | 1,290.35                     | 1.18        | INE139A010  |
| Limited                                     |                          |           |                              |             |             |
| ACC Limited                                 | Cement                   | 76,100    | 1,260.90                     | 1.16        | INE012A010  |
| MphasiS Limited                             | Software                 | 196,329   | 1,214.69                     | 1.11        | INE356A010  |
| Lupin Limited                               | Pharmaceuticals          | 113,000   | 1,145.82                     | 1.05        | INE326A010  |
| Skipper Limited                             | Industrial Capital Goods | 515,000   | 1,086.14                     | 1.00        | INE439E010  |
| Grasim Industries Limited                   | Cement                   | 90,400    | 1,025.09                     | 0.94        | INE047A010  |
| Aditya Birla Capital Limited                | Finance                  | 517,200   | 950.36                       | 0.87        | INE674K010  |
| Unichem Laboratories Limited                | Pharmaceuticals          | 163,106   | 397.73                       | 0.36        | INE351A010  |
| Ballarpur Industries Limited                | Paper                    | 2,098,004 | 265.40                       | 0.24        | INE294A010  |
| Total                                       |                          |           | 101,654.76                   | 93.22       |             |
| PREFERENCE SHARES                           |                          |           |                              |             |             |
| Listed / Awaiting listing on                |                          |           |                              |             |             |
| Stock Exchanges                             |                          |           |                              |             |             |
| Vedanta Limited                             | Non - Ferrous Metals     | 2,487,200 | 254.94                       | 0.23        | INE205A040  |
| Total                                       |                          |           | 254.94                       | 0.23        |             |
| DEBT INSTRUMENTS                            |                          |           |                              |             |             |
| Fixed Rates Bonds - Corporate               |                          |           |                              |             |             |
| Listed / Awaiting listing on                |                          |           |                              |             |             |
| Stock Exchanges                             |                          |           |                              |             |             |
| Blue Dart Express Limited **                | ICRA AA                  | 164,843   | 16.52                        | 0.02        | INE233B080  |
| Blue Dart Express Limited **                | ICRA AA                  | 94,196    | 9.58                         | 0.01        | INE233B080  |
| Blue Dart Express Limited **                | ICRA AA                  | 70,647    | 7.29                         | 0.01        | INE233B081  |
| Total                                       |                          | ,         | 33.39                        | 0.04        |             |
| OTHERS                                      |                          |           |                              | · · ·       |             |
| (a) Collateralised Borrowing                |                          |           |                              |             |             |
| and Lending Obligation                      |                          |           | 5,975.32                     | 5.48        |             |
|   |                          |           | 1 -,5.5.52                   | 1           | i           |
| (b) Net Receivables/(Payables)              |                          |           | 1,121.54                     | 1.03        |             |

- | Net Assets | 109,039.95 | 100.00 | All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND. \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets
- as on September 30, 2017 is Nil and its percentage to net assets is Nil. (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net
- (3) The Blue Dart Express Limited NCDs have been issued by way of bonus on the basis of equity
- holdings in the following ratio (i) 7 Debentures of Series 1 (Maturity date 20 -Nov-2017) of face value ₹ 10 at par for 1
- equity share of face value ₹ 2 (ii) 4 Debentures of Series 2 (Maturity date 20 -Nov-2018) of face value ₹ 10 at par for 1
- equity share of face value ₹ 2. (iii) 3 Debentures of Series 3 (Maturity date 20 -Nov-2019) of face value ₹ 10 at par for 1
- equity share of face value ₹ 2. The aggregate value of such debentures is ₹ 33.39 Lakhs and its percentage to Net

Asset Value is 0.04%. (4) Option wise per unit Net Asset Values are as follows:

As on beginning of the half-year September 29, 2017# Regular Plan -Dividend ₹ 29.337 Regular Plan -Growth ₹ 42.402 ₹ 46.191 Direct Plan -Dividend ₹ 30.677 ₹ 30.855 ₹ 43.665 ₹ 47.753 Direct Plan -Growth (5) The total outstanding exposure in derivative instruments as on September 30,2017 is Nil.

- (6) The total market value of investments in foreign securities / American Depositary Receipts
- / Global Depositary Receipts as on September 30,2017 is Nil. (7) The dividends declared during the half-year ended September 30,2017 under the dividend

options of the Scheme are as follows:

| Option                 | Rate of dividend per Unit |        |  |  |  |
|------------------------|---------------------------|--------|--|--|--|
|                        | Individuals & HUF         | Others |  |  |  |
| Regular Plan -Dividend | ₹ 2.88                    | ₹ 2.88 |  |  |  |
| Direct Plan -Dividend  | ₹2.60                     | ₹2.60  |  |  |  |

- (8) No bonus was declared during the half-year ended September 30, 2017.
- (9) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017 is 0.7502 times.
- (10) Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (11) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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## Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| (An  | L&T India Prud<br>Open-ended Equi            |                        | Fund)                  |              |                          |
|--|--|------------------------|------------------------|--------------|--------------------------|
| (An Name of the Instrument   | Open-ended Equi                              | ty Growth<br>Quantity  | Fund)<br>Market Value  | % to         | ISIN                     |
|  | Rating                                       |                        | (₹ in Lakhs)           | NAV          | .,,,,,                   |
| EQUITY & EQUITY RELATED  NSTRUMENTS  intend / Avaiting listing on                              |  |                        |                        |              |                          |
| isted / Awaiting listing on<br>tock Exchanges  |  |                        |                        |              |                          |
| Housing Development Finance<br>Corporation Limited   | Finance                                      | 1,520,800              | 26,494.62              | 3.76         | INE001A010               |
| HDFC Bank Limited  | Banks  | 1,261,400              | 22,777.10              | 3.23         | INE040A010               |
| .arsen & Toubro Limited<br>TC Limited  | Construction Project Consumer Non Durables   | 1,683,600<br>7,399,000 | 19,227.55<br>19,111.62 | 2.73         | INE018A010               |
| Tata Consultancy Services Limited  | Software                                     | 758,700                | 18,481.55              | 2.62         | INE467B010               |
| CICI Bank Limited<br>ndusInd Bank Limited  | Banks<br>Banks                               | 5,768,900<br>822,100   | 15,956.78<br>13,829.37 | 2.27<br>1.96 | INE090A010               |
| Axis Bank Limited  | Banks  | 2,714,100              | 13,818.84              | 1.96         | INE238A01                |
| Godrej Properties Limited<br>Hero MotoCorp Limited   | Construction<br>Auto                         | 2,029,510<br>321,200   | 12,577.89<br>12,123.85 | 1.79<br>1.72 | INE484J010<br>INE158A010 |
| Kotak Mahindra Bank Limited  | Banks  | 1,189,700              | 11,923.77              | 1.69         | INE237A010               |
| Max Financial Services Limited The Ramco Cements Limited                                       | Finance                                      | 2,003,300              | 11,837.50              | 1.68         | INE180A010               |
| Maruti Suzuki India Limited  | Cement<br>Auto                               | 1,674,067<br>132,800   | 11,591.24<br>10,595.05 | 1.65<br>1.50 | INE331A010<br>INE585B010 |
| HCL Technologies Limited   | Software                                     | 1,000,000              | 8,748.00               | 1.24         | INE860A010               |
| Bharat Forge Limited  .akshmi Machine Works Limited  | Industrial Products Industrial Capital Goods | 1,484,988<br>146,005   | 8,745.09<br>8,322.72   | 1.24         | INE465A010               |
| CICI Prudential Life Insurance   | Finance                                      | 2,130,117              | 8,281.89               | 1.18         | INE726G010               |
| Company Limited Carborundum Universal Limited  | Industrial Products                          | 2,590,330              | 8,230.77               | 1.17         | INE120A010               |
| Hindustan Petroleum Corporation  | Petroleum Products                           | 1,920,900              | 8,198.40               | 1.16         | INE094A010               |
| Limited<br>Fata Steel Limited  | Ferrous Metals                               | 1,251,000              | 8,163.40               | 1.16         | INE081A010               |
| GAIL India Limited   | Gas  | 1,895,300              | 7,942.25               | 1.13         | INE129A01                |
| Sun Pharmaceutical Industries<br>Limited   | Pharmaceuticals                              | 1,570,659              | 7,904.34               | 1.12         | INE044A01                |
| State Bank of India  | Banks  | 3,100,600              | 7,870.87               | 1.12         | INE062A010               |
| Zee Entertainment Enterprises<br>Limited   | Media & Entertainment                        | 1,462,800              | 7,608.02               | 1.08         | INE256A01                |
| Limited<br>Divi's Laboratories Limited   | Pharmaceuticals                              | 851,976                | 7,290.78               | 1.04         | INE361B010               |
| Engineers India Limited  | Construction Project                         | 4,810,414              | 7,155.49               | 1.02         | INE510A010               |
| Dishman Carbogen Amcis Limited<br>Bharat Electronics Limited                                   | Pharmaceuticals<br>Industrial Capital Goods  | 2,117,336<br>4,380,860 | 7,150.24<br>7,132.04   | 1.02         | INE385W010               |
| Birla Corporation Limited  | Cement                                       | 788,913                | 7,098.64               | 1.01         | INE340A010               |
| Hindustan Zinc Limited Somany Ceramics Limited   | Non - Ferrous Metals<br>Construction         | 2,398,300<br>807,025   | 7,096.57<br>6,924.68   | 1.01<br>0.98 | INE267A010               |
| Future Retail Limited  | Retailing                                    | 1,234,033              | 6,497.18               | 0.98         | INE752P010               |
| Grasim Industries Limited<br>IFL Holdings Limited  | Cement<br>Finance                            | 555,500                | 6,299.09<br>6,175.65   | 0.89         | INE047A010               |
| Dr. Reddy's Laboratories Limited   | Pharmaceuticals                              | 1,016,149<br>261,700   | 6,094.34               | 0.88         | INE089A010               |
| Mahindra & Mahindra Limited  | Auto   | 483,400                | 6,063.04               | 0.86         | INE101A01                |
| Ashok Leyland Limited<br>Frent Limited   | Auto<br>Retailing                            | 4,607,700<br>1,896,658 | 5,672.08<br>5,606.52   | 0.81         | INE208A010               |
| Lupin Limited  | Pharmaceuticals                              | 524,219                | 5,315.58               | 0.75         | INE326A01                |
| Emami Limited<br>Fhe Federal Bank Limited  | Consumer Non Durables<br>Banks               | 473,687                | 5,182.85               | 0.74         | INE548C010               |
| Godrej Industries Limited  | Consumer Non Durables                        | 4,574,833<br>832,427   | 5,153.55<br>4,896.75   | 0.73         | INE233A010               |
| MphasiS Limited  | Software                                     | 737,861                | 4,565.15               | 0.65         | INE356A010               |
| Techno Electric & Engineering<br>Company Limited   | Construction Project                         | 1,386,289              | 4,515.84               | 0.64         | INE286K01                |
| C.P.R. Mill Limited  | Textile Products                             | 597,562                | 4,501.14               | 0.64         | INE930H010               |
| NABCO India Limited<br>Mayur Uniquoters Ltd  | Auto Ancillaries Textile Products            | 74,695<br>1,220,521    | 4,473.89<br>4,444.53   | 0.64         | INE342J010<br>INE040D010 |
| Swaraj Engines Limited   | Industrial Products                          | 208,662                | 4,241.47               | 0.60         | INE277A01                |
| Apar Industries Limited  Oollar Industries Limited   | Industrial Capital Goods Textile Products    | 560,198<br>985,565     | 4,160.31<br>4,005.34   | 0.59         | INE372A010<br>INE325C010 |
| Aditya Birla Capital Limited   | Finance                                      | 2,070,066              | 3,803.75               | 0.54         | INE674K010               |
| Ashoka Buildcon Limited  | Construction Project                         | 1,842,384              | 3,458.15               | 0.49         | INE442H010               |
| nfosys Limited<br>sgec Heavy Engineering Limited   | Software<br>Industrial Capital Goods         | 375,000<br>52,381      | 3,374.63<br>3,370.19   | 0.48         | INE009A010               |
| ndian Oil Corporation Limited  | Petroleum Products                           | 826,000                | 3,308.13               | 0.47         | INE242A010               |
| CICI Lombard General Insurance<br>Company Limited  | Finance                                      | 459,058                | 3,122.51               | 0.44         | INE765G01                |
| Oriental Carbon & Chemicals  | Chemicals                                    | 247,685                | 3,002.44               | 0.43         | INE321D01                |
| Limited<br>Skipper Limited   | Industrial Capital Goods                     | 1,378,191              | 2,906.60               | 0.41         | INE439E010               |
| ndian Hume Pipe Company Limited  | Construction Project                         | 540,564                | 2,664.98               | 0.38         | INE323C010               |
| Total MONEY MARKET INSTRUMENT  |  |                        | 487,086.60             | 69.17        |                          |
| Certificate of Deposit**/  |  |                        |                        |              |                          |
| Commercial Paper**<br>CICI Bank Limited  | ICRA A1+                                     | 2,500                  | 2,436.32               | 0.35         | INE090A16                |
| Total  |  | _,,                    | 2,436.32               | 0.35         |                          |
| DEBT INSTRUMENTS Fixed Rates Bonds - Corporate   |  |                        |                        |              |                          |
| isted / Awaiting listing on  |  |                        |                        |              |                          |
| Stock Exchanges<br>National Bank for Agriculture &   | CRISIL AAA                                   | 1,000                  | 10,002.42              | 1.42         | INE261F089               |
| Rural Development **   |  |                        |                        |              |                          |
| Reliance Industries Limited **<br>NTPC Limited **  | CRISIL AAA<br>CRISIL AAA                     | 1,000<br>900           | 9,951.07<br>9,315.89   | 1.41<br>1.32 | INE002A084<br>INE733E07J |
| ndian Railway Finance  | CRISIL AAA                                   | 850                    | 8,519.69               | 1.21         | INE053F079               |
| Corporation Limited **<br>ndian Railway Finance  | CRISIL AAA                                   | 550                    | 5,639.48               | 0.80         | INE053F079               |
| Corporation Limited **   |  |                        |                        |              |                          |
| Tata Motors Limited<br>National Highways Authority of  | CARE AA+<br>CRISIL AAA                       | 500<br>500             | 5,140.80<br>5,083.03   | 0.73<br>0.72 | INE155A082<br>INE906B07F |
| ndia **  |  |                        |                        |              |                          |
| HDFC Bank Limited **<br>Bank of Baroda **  | CRISIL AA+<br>CARE AA                        | 500<br>500             | 5,072.86<br>5,058.14   | 0.72<br>0.72 | INE040A083               |
| ndian Railway Finance  | CRISIL AAA                                   | 500                    | 5,058.14               | 0.72         | INE028A080               |
| Corporation Limited **   | CARE AA                                      | EOO                    |                        | 0.74         | INIE1604000              |
| Punjab National Bank **<br>ndian Railway Finance   | CARE AA-<br>CRISIL AAA                       | 500<br>450             | 4,965.50<br>4,451.35   | 0.71<br>0.63 | INE160A080<br>INE053F079 |
| Corporation Limited **   |  |                        |                        | 0.55         |                          |
| Export-Import Bank of India ** Power Finance Corporation Limited **                            | CRISIL AAA<br>CRISIL AAA                     | 400<br>400             | 4,037.02<br>4,003.64   | 0.57<br>0.57 | INE514E08F<br>INE134E08I |
| CICI Bank Limited **   | ICRA AA+                                     | 325                    | 3,316.38               | 0.37         | INE090A08T               |
| NTPC Limited **  | CRISIL AAA                                   | 300                    | 3,110.65               | 0.44         | INE733E07K               |
| LIC Housing Finance Limited **  LIC Housing Finance Limited **                                 | CRISIL AAA<br>CRISIL AAA                     | 300<br>300             | 3,033.38<br>3,027.52   | 0.43         | INE115A07F<br>INE115A07E |
| Rural Electrification Corporation  | CRISIL AAA                                   | 300                    | 3,000.82               | 0.43         | INE020B08A               |
| Limited Power Grid Corporation of India  | CRISIL AAA                                   | 275                    | 2,864.62               | 0.41         | INE752E07N               |
| imited **  |  |                        |                        |              |                          |
| Power Finance Corporation Limited **  LIC Housing Finance Limited **                           | CRISIL AAA<br>CRISIL AAA                     | 250<br>250             | 2,560.69<br>2,518.71   | 0.36         | INE134E08I<br>INE115A07E |
| 5  | CRISIL AA+                                   | 250                    | 2,518.71               | 0.36         | INE514E08F               |
|  | C. 1.5.2 / V 1.1                             |                        |                        | 1            | I                        |
| Export-Import Bank of India **  LIC Housing Finance Limited **  National Highways Authority of | CARE AAA<br>CRISIL AAA                       | 250<br>250             | 2,512.40<br>2,504.67   | 0.36<br>0.36 | INE115A07J<br>INE906B07F |

| L&T India Prudence Fund <i>(Contd)</i> (An Open-ended Equity Growth Fund) |                     |           |                              |             |              |
|---|---------------------|-----------|------------------------------|-------------|--------------|
| Name of the Instrument  | Industry/<br>Rating | Quantity  | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN         |
| Power Finance Corporation Limited **                                      | CRISIL AAA          | 245       | 2,464.31                     | 0.35        | INE134E08II2 |
| Power Grid Corporation of<br>India Limited **                             | CRISIL AAA          | 250       | 2,463.02                     | 0.35        | INE752E07OG  |
| Indian Railway Finance<br>Corporation Limited **                          | CRISIL AAA          | 200       | 2,008.10                     | 0.29        | INE053F07AA  |
| Rural Electrification Corporation Limited **                              | CRISIL AAA          | 178       | 1,861.50                     | 0.26        | INE020B0893  |
| Export-Import Bank of India **  | CRISIL AAA          | 150       | 1,515.89                     | 0.22        | INE514E08FG  |
| IDFC Bank Limited **  | ICRA AAA            | 100       | 1,002.72                     | 0.14        | INE092T0891  |
| Ultratech Cement Limited **   | CRISIL AAA          | 100       | 991.78                       | 0.14        | INE481G0802  |
| Rural Electrification Corporation Limited **                              | CRISIL AAA          | 75        | 776.03                       | 0.11        | INE020B0895  |
| Power Grid Corporation of India   | CRISIL AAA          | 50        | 543.64                       | 0.08        | INE752E07LC  |
| Power Grid Corporation of India   | CRISIL AAA          | 50        | 519.67                       | 0.07        | INE752E07M.  |
| Power Finance Corporation Limited **                                      | CRISIL AAA          | 50        | 517.73                       | 0.07        | INE134E08GN  |
| Rural Electrification Corporation Limited **                              | CRISIL AAA          | 50        | 516.97                       | 0.07        | INE020B0894  |
| Rural Electrification Corporation<br>Limited **                           | CRISIL AAA          | 50        | 512.69                       | 0.07        | INE020B07H\  |
| Indian Railway Finance<br>Corporation Limited **                          | CARE AAA            | 50        | 506.34                       | 0.07        | INE053F0791  |
| LIC Housing Finance Limited **  | CRISIL AAA          | 50        | 504.90                       | 0.07        | INE115A07LV  |
| National Bank for Agriculture &<br>Rural Development **                   | CRISIL AAA          | 50        | 504.86                       | 0.07        | INE261F0850  |
| LIC Housing Finance Limited **  | CRISIL AAA          | 50        | 504.18                       | 0.07        | INE115A07H[  |
| Blue Dart Express Limited**   | ICRA AA             | 14,140    | 1.43                         | ٨           | INE233B0808  |
| Blue Dart Express Limited**   | ICRA AA             | 8,080     | 0.83                         | ٨           | INE233B0809  |
| Blue Dart Express Limited**   | ICRA AA             | 6,060     | 0.63                         | ٨           | INE233B0810  |
| Total   |                     |           | 134,949.97                   | 19.15       |              |
| Zero Coupon Bonds - Corporate   |                     |           |                              |             |              |
| Privately placed / Unlisted   |                     |           |                              |             |              |
| Mahindra & Mahindra Financial<br>Services Limited **                      | IND AAA             | 100       | 1,370.95                     | 0.19        | INE774D07KE  |
| Total   |                     |           | 1,370.95                     | 0.19        |              |
| GOVERNMENT SECURITIES   |                     |           |                              |             |              |
| Fixed Rates Bonds - Government  |                     |           |                              |             |              |
| 06.79% GOI 26-DEC-2029  | SOVEREIGN           | 9,000,000 | 8,892.88                     | 1.26        | IN002016011  |
| 06.79% GOI 15-MAY-2027  | SOVEREIGN           | 7,000,000 | 7,061.60                     | 1.00        | IN002017002  |
| 07.59% GOI 11-JAN-2026  | SOVEREIGN           | 5,000,000 | 5,190.10                     | 0.74        | IN002015009  |
| 08.12% GOI 10-DEC-2020  | SOVEREIGN           | 3,751,100 | 3,924.10                     | 0.56        | IN002012005  |
| 06.97% GOI 06-SEP-2026  | SOVEREIGN           | 2,500,000 | 2,508.62                     | 0.36        | IN002016003  |
| 07.68% GOI 15-DEC-2023  | SOVEREIGN           | 25,600    | 26.74                        | ۸           | IN002015001  |
| Total   |                     |           | 27,604.04                    | 3.92        |              |
| Deposits (placed as margins)  |                     |           |                              |             |              |
| (a) Fixed Deposits  |                     |           |                              |             |              |
| HDFC Bank Limited   | 354 days            |           | 500.00                       | 0.07        |              |
| HDFC Bank Limited   | 355 days            |           | 500.00                       | 0.07        |              |
| HDFC Bank Limited   | 347 days            |           | 499.00                       | 0.07        |              |
| HDFC Bank Limited   | 327 days            |           | 499.00                       | 0.07        |              |
| Total<br>OTHERS   |                     |           | 1,998.00                     | 0.28        |              |
| (a) Collateralised Borrowing and<br>Lending Obligation                    |                     |           | 40,378.30                    | 5.73        |              |
| (b) Net Receivables/(Payables)  |                     |           | 8,456.14                     | 1.21        |              |
| Net Assets  |                     | 1         | 704,280.32                   | 100.00      | 1            |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

\*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines. ^ indicates less than 0.01%

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net
- (3) The Blue Dart Express Limited NCDs have been issued by way of bonus on the basis of equity holdings in the following ratio
- (i) 7 Debentures of Series 1 (Maturity date 20 -Nov-2017) of face value Rs 10 at par for 1 equity share of face value Rs 2
- (ii) 4 Debentures of Series 2 (Maturity date 20 -Nov-2018) of face value Rs 10 at par for 1 equity share of face value Rs 2.
- (iii)3 Debentures of Series 3 (Maturity date 20 -Nov-2019) of face value Rs 10 at par for 1 equity share of face value Rs 2
- The aggregate value of such debentures is Rs 2.89 Lakhs and its percentage to Net Asset Value is 0.00%.

(4) Option wise per unit Net Asset Values are as follows:

| As on beginning of<br>the half-year | As on<br>September 29, 2017#                                    |
|-------------------------------------|---|
| ₹ 19.135                            | ₹ 19.918  |
| ₹ 23.146                            | ₹ 25.037  |
| ₹ 12.157                            | ₹ 13.150  |
| ₹ 20.623                            | ₹ 21.643  |
| ₹ 24.131                            | ₹ 26.239  |
| ₹ 12.444                            | ₹ 13.531  |
|                                     | the half-year  ₹ 19.135  ₹ 23.146  ₹ 12.157  ₹ 20.623  ₹ 24.131 |

(5) Derivative disclosure for the period ending September 30,2017 :

a)Hedging Positions through Futures as on September 30,2017 is Nil

b) For the period ended September 30,2017 following were the Non hedging transactions

| through futures w   | ilicii nave been s | quared on/expired   |                   |                 |
|---------------------|--------------------|---------------------|-------------------|-----------------|
| Total Number of     | Total Number of    |                     |                   | Net Profit/Loss |
| contracts where     |                    | Value of contracts  |                   |                 |
| futures were bought |                    |                     |                   |                 |
|                     |                    | bought (₹ In Lakhs) | sold (₹ In Lakhs) | combined        |
|                     |                    |                     |                   | (₹ In Lakhs)    |
| 2,117               | 2,117              | 17,795.05           | 17,748.61         | (46.43)         |
|                     |                    |                     |                   |                 |

- (6) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                         | Rate of dividend per Unit |        |  |  |  |
|--------------------------------|---------------------------|--------|--|--|--|
|                                | Individuals & HUF         | Others |  |  |  |
| Regular Plan -Dividend         | ₹ 0.77                    | ₹ 0.77 |  |  |  |
| Direct Plan -Dividend          | ₹ 0.77                    | ₹ 0.77 |  |  |  |
| Regular Plan - Annual Dividend | Nil                       | Nil    |  |  |  |
| Direct Plan - Annual Dividend  | Nil                       | Nil    |  |  |  |

- (9) The Average Maturity Period of the Portfolio has been 4.89 years ( For Debt part only).
- (10)The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017 is 1.4482 times.
- (11)Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (12) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| L&T Infrastructure Fund<br>(An Open-ended Equity Scheme)      |  |                      |                              |                  |                              |
|---|--|----------------------|------------------------------|------------------|------------------------------|
| Name of the Instrument  | Industry/                              | Quantity             | Market Value                 | % to             | ISIN                         |
| FOURTY & FOURTY DELATED                                       | Rating                                 | ` ,                  | (₹ in Lakhs)                 | NAV              |                              |
| EQUITY & EQUITY RELATED INSTRUMENTS                           |  |                      |                              |                  |                              |
| Listed / Awaiting listing on<br>Stock Exchanges               |  |                      |                              |                  |                              |
| Larsen & Toubro Limited                                       | Construction Project                   | 440,500              | 5,030.73                     | 6.24             | INE018A01030                 |
| Graphite India Limited  | Industrial Products                    | 994,400              | 3,696.18                     | 4.59             | INE371A01025                 |
| Sterlite Technologies Limited                                 | Telecom - Equipment & Accessories      | 1,158,570            | 2,591.14                     | 3.22             | INE089C01029                 |
| OCL India Limited   | Cement                                 | 207,100              | 2,526.93                     | 3.14             | INE290B01025                 |
| KEI Industries Limited  | Industrial Products                    | 733,983              | 2,386.18                     | 2.96             | INE878B01027                 |
| Lakshmi Machine Works Limited                                 | Industrial Capital Goods               | 40,435               | 2,304.92                     | 2.86             | INE269B01029                 |
| Petronet LNG Limited Bharat Forge Limited                     | Gas<br>Industrial Products             | 950,400<br>364,800   | 2,197.32<br>2,148.31         | 2.73             | INE347G01014<br>INE465A01025 |
| Bharat Electronics Limited                                    | Industrial Capital Goods               | 1,317,690            | 2,145.20                     | 2.66             | INE263A01023                 |
| Cummins India Limited   | Industrial Products                    | 218,586              | 2,020.50                     | 2.51             | INE298A01020                 |
| Bharti Infratel Limited                                       | Telecom - Equipment &                  | 504,900              | 2,011.52                     | 2.50             | INE121J01017                 |
| Tata Steel Limited  | Accessories<br>Ferrous Metals          | 307.000              | 2,002,22                     | 2.49             | INF081A01012                 |
| Idea Cellular Limited   | Telecom - Services                     | 2,233,000            | 2,003.33<br>1,729.46         | 2.49             | INE669E01016                 |
| GAIL India Limited  | Gas                                    | 400,200              | 1,677.04                     | 2.08             | INE129A01019                 |
| Container Corporation of India                                | Transportation                         | 123,000              | 1,656.38                     | 2.06             | INE111A01017                 |
| Limited   | In directable   Day director           | F14 200              | 1 622 07                     | 2.02             | INIE 1 20 4 0 1 0 2 4        |
| Carborundum Universal Limited The Ramco Cements Limited       | Industrial Products  Cement            | 514,200<br>233,900   | 1,633.87<br>1,619.52         | 2.03             | INE120A01034<br>INE331A01037 |
| Sunteck Realty Limited  | Construction                           | 492,400              | 1,537.52                     | 1.91             | INE805D01034                 |
| Isgec Heavy Engineering Limited                               | Industrial Capital Goods               | 23,300               | 1,499.12                     | 1.86             | INE858B01011                 |
| Jindal Steel & Power Limited                                  | Ferrous Metals                         | 1,107,050            | 1,490.64                     | 1.85             | INE749A01030                 |
| ABB India Limited   | Industrial Capital Goods               | 104,800              | 1,466.05                     | 1.82             | INE117A01022                 |
| Maharashtra Seamless Limited                                  | Ferrous Metals                         | 340,931              | 1,429.01                     | 1.77             | INE271B01025                 |
| AIA Engineering Limited Hindustan Petroleum Corporation       | Industrial Products Petroleum Products | 105,554<br>324,900   | 1,402.50<br>1,386.67         | 1.74             | INE212H01026<br>INE094A01015 |
| Limited   | retroleum rioducts                     | 324,900              | 1,300.07                     | 1.72             | INEU94AU1013                 |
| Navkar Corporation Limited                                    | Transportation                         | 753,800              | 1,376.44                     | 1.71             | INE278M01019                 |
| Godrej Properties Limited                                     | Construction                           | 220,700              | 1,367.79                     | 1.70             | INE484J01027                 |
| Birla Corporation Limited                                     | Cement                                 | 147,300              | 1,325.41                     | 1.65             | INE340A01012                 |
| The India Cements Limited  NMDC Limited                       | Cement<br>Minerals/Mining              | 763,800<br>1.086.900 | 1,316.03<br>1,279.82         | 1.63             | INE383A01012<br>INE584A01023 |
| Arihant Superstructures Limited                               | Construction                           | 686,000              | 1,275.38                     | 1.56             | INE643K01023                 |
| Oberoi Realty Limited   | Construction                           | 286,300              | 1,213.34                     | 1.51             | INE093I01010                 |
| Aegis Logistics Limited                                       | Gas                                    | 498,700              | 1,176.68                     | 1.46             | INE208C01025                 |
| Poddar Housing and Development<br>Limited                     | Construction                           | 94,682               | 1,166.48                     | 1.45             | INE888B01018                 |
| Triveni Turbine Limited                                       | Industrial Capital Goods               | 836,930              | 1,085.50                     | 1.35             | INE152M01016                 |
| Engineers India Limited                                       | Construction Project                   | 726,400              | 1,080.52                     | 1.34             | INE510A01028                 |
| Ashoka Buildcon Limited                                       | Construction Project                   | 569,098              | 1,068.20                     | 1.33             | INE442H01029                 |
| Hindustan Zinc Limited  | Non - Ferrous Metals                   | 357,500              | 1,057.84                     | 1.31             | INE267A01025                 |
| Techno Electric & Engineering Company Limited                 | Construction Project                   | 321,300              | 1,046.63                     | 1.30             | INE286K01024                 |
| Orient Refractories Limited                                   | Industrial Products                    | 706,716              | 1,003.89                     | 1.25             | INE743M01012                 |
| Indian Hume Pipe Company Limited                              | Construction Project                   | 198,100              | 976.63                       | 1.21             | INE323C01030                 |
| Ambuja Cements Limited  | Cement                                 | 360,300              | 960.02                       | 1.19             | INE079A01024                 |
| Apar Industries Limited                                       | Industrial Capital Goods               | 125,822              | 934.42                       | 1.16             | INE372A01015                 |
| Brigade Enterprises Limited<br>Skipper Limited                | Construction Industrial Capital Goods  | 310,965<br>365,300   | 776.17<br>770.42             | 0.96             | INE791I01019<br>INE439E01022 |
| Astra Microwave Products Limited                              | · ·                                    | 573,200              | 718.79                       | 0.96             | INE386C01029                 |
| 7 July 1 Merovare 1 Todaes Emilies                            | Accessories                            | 575,200              | 7.10.75                      | 0.03             |                              |
| KNR Constructions Limited                                     | Construction                           | 334,500              | 693.42                       | 0.86             | INE634I01029                 |
| Centum Electronics Limited                                    | Industrial Capital Goods               | 107,152              | 663.16                       | 0.82             | INE320B01020                 |
| Indian Oil Corporation Limited Oil & Natural Gas Corporation  | Petroleum Products Oil                 | 165,500<br>360,300   | 662.83<br>615.93             | 0.82             | INE242A01010<br>INE213A01029 |
| Limited   | 0                                      | 300,500              | 0.13.33                      | 0.70             |                              |
| HBL Power Systems Limited                                     | Consumer Non Durables                  | 960,200              | 523.31                       | 0.65             | INE292B01021                 |
| Total   |  |                      | 75,705.09                    | 93.99            |                              |
| PREFERENCE SHARES Listed / Awaiting listing on                |  |                      |                              |                  |                              |
| Stock Exchanges   |  |                      |                              |                  |                              |
| Vedanta Limited   | Non - Ferrous Metals                   | 1,067,200            | 109.39                       | 0.14             | INE205A04011                 |
| Total   |  |                      | 109.39                       | 0.14             |                              |
| DEBT INSTRUMENTS  |  |                      |                              |                  |                              |
| Fixed Rates Bonds - Corporate<br>Listed / Awaiting listing on |  |                      |                              |                  |                              |
| Stock Exchanges   |  |                      |                              |                  |                              |
| Blue Dart Express Limited **                                  | ICRA AA                                | 32,900               | 3.30                         | -                | INE233B08087                 |
| Blue Dart Express Limited **                                  | ICRA AA                                | 18,800               | 1.91                         | -                | INE233B08095                 |
| Blue Dart Express Limited **  Total                           | ICRA AA                                | 14,100               | 1.45<br><b>6.66</b>          | -                | INE233B08103                 |
| OTHERS  |  |                      | 0.00                         | -                |                              |
| (a) Collateralised Borrowing                                  |  |                      |                              |                  |                              |
| and Lending Obligation  |  |                      | 5,566.21                     | 6.91             |                              |
| (b) Net Receivables/(Payables) Net Assets                     |  |                      | (825.50)<br><b>80,561.85</b> | (1.04)<br>100.00 |                              |
| All corporate ratings are a                                   | ssigned by rating a                    | I<br>gencies lik     |                              |                  | L<br>RA; IND.                |
| ** indicates thinly traded                                    |  |                      |                              |                  |                              |

\*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage
- (3) The Blue Dart Express Limited NCDs have been issued by way of bonus on the basis of equity holdings in the following ratio (i) 7 Debentures of Series 1 (Maturity date 20 -Nov-2017) of face value ₹ 10 at par for 1 equity share of face value ₹ 2 . (ii) 4 Debentures of Series 2 (Maturity date 20 -Nov-2018) of face value ₹ 10 at par for 1 equity share of face value ₹ 2. (iii) 3 Debentures of Series 3 (Maturity date 20 -Nov-2019) of face value ₹ 10 at par for 1 equity share of face value ₹ 2

The aggregate value of such debentures is Rs 6.66 Lakhs and its percentage to Net Asset Value is 0.00%

(4) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|------------------------|-------------------------------------|------------------------------|
| Regular Plan -Dividend | ₹ 14.17                             | ₹ 16.40                      |
| Regular Plan -Growth   | ₹ 14.17                             | ₹ 16.40                      |
| Direct Plan -Dividend  | ₹ 14.61                             | ₹ 16.98                      |
| Direct Plan -Growth    | ₹ 1/1.61                            | ₹ 16.98                      |

- (5) The total outstanding exposure in derivative instruments as on September 30, 2017
- (6) The total market value of investments in foreign securities / American Depositary
- Receipts / Global Depositary Receipts as on September 30, 2017 is Nil. (7) No dividend was declared during the half-year ended September 30, 2017.
- (8) No bonus was declared during the half-year ended September 30, 2017.
- (9) The portfolio turnover ratio of the Scheme for the half-year ended September 30,
- (10)Investment in Repo of Corporate Debt Securities during the half-year ended September
- (11) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

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## Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

|  | L&T Midcap<br>An Open-ended Ed)      |                    | me)                          |                      |                                       |
|--|--------------------------------------|--------------------|------------------------------|----------------------|---------------------------------------|
| Name of the Instrument   | Industry/<br>Rating                  | Quantity           | Market Value<br>(₹ in Lakhs) | % to<br>NAV          | ISIN                                  |
| EQUITY & EQUITY RELATED  | Ruting                               |                    | (V III EURIIS)               | 10.0                 |                                       |
| INSTRUMENTS<br>Listed / Awaiting listing on  |                                      |                    |                              |                      |                                       |
| Stock Exchanges  | Banks                                | 200 000            | 4 0EU 00                     | 2 67                 | INIEGOE AGAC                          |
| ndusInd Bank Limited<br>Graphite India Limited   | Industrial Products                  | 288,900<br>704,500 | 4,859.88<br>2,618.63         | 3.67<br>1.98         | INE095A010<br>INE371A010              |
| Shree Cements Limited  | Cement                               | 13,900             | 2,582.63                     | 1.95                 | INE070A010                            |
| The Federal Bank Limited   | Banks                                | 2,196,600          | 2,474.47                     | 1.87                 | INE171A010                            |
| Hero MotoCorp Limited  | Auto                                 | 63,700             | 2,404.39                     | 1.82                 | INE158A010                            |
| Aarti Industries Limited   | Chemicals                            | 265,435            | 2,370.20                     | 1.79                 | INE769A010                            |
| Dollar Industries Limited  | Textile Products                     | 580,000            | 2,357.12                     | 1.78                 | INE325C010                            |
| CICI Prudential Life Insurance<br>Company Limited  | Finance                              | 596,700            | 2,319.97                     | 1.75                 | INE726G010                            |
| The Ramco Cements Limited  | Cement                               | 312,800            | 2,165.83                     | 1.64                 | INE331A010                            |
| indal Steel & Power Limited  | Ferrous Metals                       | 1,549,200          | 2,086.00                     | 1.58                 | INE749A010                            |
| Supreme Industries Limited   | Industrial Products                  | 182,000            | 1,999.82                     | 1.51                 | INE195A010                            |
| Berger Paints India Limited  | Consumer Non Durables                | 814,400            | 1,996.09                     | 1.51                 | INE463A01                             |
| Hindustan Petroleum Corporation .imited  | Petroleum Products                   | 465,100            | 1,985.05                     | 1.50                 | INE094A010                            |
| AIA Engineering Limited  | Industrial Products                  | 144,304            | 1,917.37                     | 1.45                 | INE212H010                            |
| Avanti Feeds Limited   | Consumer Non Durables                | 94,000             | 1,907.92                     | 1.44                 | INE871C010                            |
| Emami Limited  | Consumer Non Durables                | 172,100            | 1,883.03                     | 1.42                 | INE548C010                            |
| Engineers India Limited  | Construction Project                 | 1,263,500          | 1,879.46                     | 1.42                 | INE510A01                             |
| Kajaria Ceramics Limited   | Construction                         | 262,400            | 1,859.89                     | 1.41                 | INE217B010                            |
| Petronet LNG Limited   | Gas                                  | 786,200            | 1,817.69                     | 1.37                 | INE347G010                            |
| Godrej Properties Limited  | Construction                         | 291,200            | 1,804.71                     | 1.36                 | INE484J010                            |
| Exide Industries Limited   | Auto Ancillaries<br>Gas              | 871,000            | 1,793.82                     | 1.36                 | INE302A010                            |
| Aegis Logistics Limited<br>Marico Limited  | Consumer Non Durables                | 759,859<br>569.900 | 1,792.89<br>1,770.96         | 1.36                 | INE208C01                             |
| ABB India Limited  | Industrial Capital Goods             | 125,500            | 1,770.96                     | 1.33                 | INE190A01                             |
| Ratnamani Metals & Tubes Limited   | Ferrous Metals                       | 196,032            | 1,715.38                     | 1.30                 | INE703B01                             |
| Sundaram Finance Limited   | Finance                              | 101,700            | 1,715.02                     | 1.30                 | INE660A01                             |
| Bajaj Finserv Limited  | Finance                              | 32,600             | 1,680.35                     | 1.27                 | INE9181010                            |
| Bayer Cropscience Limited  | Pesticides                           | 42,055             | 1,640.10                     | 1.24                 | INE462A010                            |
| Dishman Carbogen Amcis Limited   | Pharmaceuticals                      | 481,523            | 1,626.10                     | 1.23                 | INE385W01                             |
| Sterlite Technologies Limited  | Telecom - Equipment & Accessories    | 726,000            | 1,623.70                     | 1.23                 | INE089C010                            |
| sgec Heavy Engineering Limited   | Industrial Capital Goods             | 25,217             | 1,622.46                     | 1.23                 | INE858B010                            |
| Coromandel International Limited   | Fertilisers                          | 364,300            | 1,574.14                     | 1.19                 | INE169A010                            |
| National Aluminium Company   | Non - Ferrous Metals                 | 1,977,700          | 1,545.57                     | 1.17                 | INE139A010                            |
| imited   |                                      | 272.544            |                              |                      |                                       |
| AU Small Finance Bank Limited  | Banks                                | 270,641            | 1,538.86                     | 1.16                 | INE949L010                            |
| ndian Hume Pipe Company Limited<br>Poddar Housing and Development  | Construction Project Construction    | 307,498<br>122,500 | 1,515.97<br>1,509.20         | 1.15                 | INE323C010                            |
| imited.  | Construction                         | 122,300            | 1,505.20                     | 1.14                 | INLOCODOTO                            |
| C.P.R. Mill Limited  | Textile Products                     | 197,488            | 1,487.58                     | 1.12                 | INE930H010                            |
| Fimken India Limited   | Industrial Products                  | 185,900            | 1,435.52                     | 1.08                 | INE325A010                            |
| Multi Commodity Exchange of  | Finance                              | 136,600            | 1,419.48                     | 1.07                 | INE745G010                            |
| ndia Limited   | Construction Project                 | 752.600            | 1.414.51                     | 1.07                 | INIE 4 4 3 LIO 1                      |
| Ashoka Buildcon Limited  Dr. Reddy's Laboratories Limited  | Construction Project Pharmaceuticals | 753,600<br>60,000  | 1,414.51                     | 1.07                 | INE442H01                             |
| Divi's Laboratories Limited  | Pharmaceuticals                      | 163,100            | 1,397.23                     | 1.05                 | INE361B01                             |
| dea Cellular Limited   | Telecom - Services                   | 1,800,500          | 1,394.49                     | 1.05                 | INE669E010                            |
| Future Lifestyle Fashions Limited  | Retailing                            | 403,646            | 1,359.28                     | 1.03                 | INE452001                             |
| Friveni Turbine Limited  | Industrial Capital Goods             | 1,002,514          | 1,300.26                     | 0.98                 | INE152M01                             |
| OCL India Limited  | Cement                               | 106,500            | 1,299.46                     | 0.98                 | INE290B010                            |
| MphasiS Limited  | Software                             | 206,839            | 1,279.71                     | 0.97                 | INE356A01                             |
| Sunteck Realty Limited<br>BLS International Services Limited   | Construction Commercial Services     | 403,522            | 1,260.00<br>1,259.45         | 0.95                 | INE805D01                             |
| Swaraj Engines Limited   | Industrial Products                  | 510,000<br>60.436  | 1,239.43                     | 0.93                 | INE277A01                             |
| /inati Organics Limited  | Chemicals                            | 126,591            | 1,219.77                     | 0.92                 | INE410B010                            |
| Oberoi Realty Limited  | Construction                         | 284,928            | 1,207.52                     | 0.91                 | INE093I010                            |
| Mirza International Limited  | Consumer Durables                    | 760,000            | 1,206.88                     | 0.91                 | INE771A01                             |
| Techno Electric & Engineering  | Construction Project                 | 370,300            | 1,206.25                     | 0.91                 | INE286K010                            |
| Company Limited  |                                      | 00.475             | 1 205 05                     |                      | INIEDOAES                             |
| Oriental Carbon & Chemicals<br>Limited   | Chemicals                            | 99,478             | 1,205.87                     | 0.91                 | INE321D01                             |
| Innteu<br>Ianara Bank  | Banks                                | 390,900            | 1,203.97                     | 0.91                 | INE476A01                             |
| Tech Mahindra Limited  | Software                             | 254,000            | 1,162.94                     | 0.88                 | INE669C01                             |
| NMDC Limited   | Minerals/Mining                      | 958,000            | 1,128.05                     | 0.85                 | INE584A01                             |
| Jnited Spirits Limited   | Consumer Non Durables                | 46,800             | 1,122.10                     | 0.85                 | INE854D01                             |
| Akzo Nobel India Limited   | Consumer Non Durables                | 58,000             | 1,120.27                     | 0.85                 | INE133A01                             |
| Brigade Enterprises Limited<br>Zuari Agro Chemicals Limited  | Construction<br>Fertilisers          | 439,560            | 1,097.14<br>1,056.68         | 0.83                 | INE791I010<br>INE840M01               |
| Sobha Limited  | Construction                         | 237,322<br>269,100 | 1,056.68                     | 0.80                 | INE840IVIOT                           |
| KEI Industries Limited   | Industrial Products                  | 310,874            | 1,046.40                     | 0.79                 | INE878B01                             |
| Jnion Bank of India  | Banks                                | 794,800            | 1,006.61                     | 0.76                 | INE692A01                             |
| AksharChem India Limited   | Chemicals                            | 130,000            | 967.85                       | 0.73                 | INE542B010                            |
| TVS Srichakra Limited  | Auto Ancillaries                     | 30,425             | 933.61                       | 0.71                 | INE421C01                             |
| Max India Limited  | Healthcare Services                  | 653,500            | 911.63                       | 0.69                 | INE153U01                             |
| CRISIL Limited   | Finance                              | 50,000             | 910.35                       | 0.69                 | INE007A01                             |
| Deepak Nitrite Limited   | Chemicals                            | 423,600            | 822.00                       | 0.62                 | INE288B010                            |
| CARE Ratings Limited Centum Electronics Limited  | Finance<br>Industrial Capital Goods  | 46,900<br>100,838  | 639.15<br>624.09             | 0.48                 | INE752H010<br>INE320B010              |
| Godrei Industries Limited  | Consumer Non Durables                | 95,704             | 562.98                       | 0.47                 | INE3208010                            |
| EIH Limited  | Hotels, Resorts And                  | 314,701            | 425.16                       | 0.43                 | INE233A010                            |
|  | Other Recreational                   | ,, v .             | .23.10                       | 3.52                 |                                       |
|  | Activities                           | 6.075              | 466.34                       |                      | INIFOSSITIO                           |
| S  | Consumer Durables                    | 6,275              | 166.21                       | 0.13<br><b>86.62</b> | INE935N010                            |
|  | ļ ,                                  |                    | 114,605.62                   | 80.62                |                                       |
| <b>Total</b>   |                                      |                    |                              | 1                    |                                       |
| Total<br>DEBT INSTRUMENTS  |                                      |                    |                              |                      |                                       |
| Total DEBT INSTRUMENTS Fixed Rates Bonds - Corporate   |                                      |                    |                              |                      |                                       |
| Total DEBT INSTRUMENTS Eixed Rates Bonds - Corporate Listed / Awaiting listing on  |                                      |                    |                              |                      |                                       |
| Total DEBT INSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges  | ICRA AA                              | 44,100             | 4.42                         | ٨                    | INE233B080                            |
| Total DEBT INSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges Blue Dart Express Limited ** Blue Dart Express Limited **  | ICRA AA                              | 25,200             | 2.56                         | ٨                    | INE233B080                            |
| Total DEBT INSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges Blue Dart Express Limited ** Blue Dart Express Limited ** Blue Dart Express Limited **   | -                                    |                    | 2.56<br>1.95                 |                      | INE233B080                            |
| Total DEBT INSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges Blue Dart Express Limited ** Total                        | ICRA AA                              | 25,200             | 2.56                         | ٨                    | INE233B080                            |
| Dixon Technologies (India) Limited  Iotal  DEBT INSTRUMENTS  Fixed Rates Bonds - Corporate  Listed / Awaiting listing on  Stock Exchanges  Blue Dart Express Limited **  Blue Dart Express Limited **  Idea Dart Express Limited **  Iotal  DTHERS | ICRA AA                              | 25,200             | 2.56<br>1.95                 | ٨                    | INE233B080<br>INE233B080<br>INE233B08 |
| Total DEBTINSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges Blue Dart Express Limited ** Blue Dart Express Limited ** Blue Dart Express Limited ** Total DTHERS a) Collateralised Borrowing                   | ICRA AA                              | 25,200             | 2.56<br>1.95<br><b>8.93</b>  | ^ -                  | INE233B080                            |
| Total DEBT INSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges Blue Dart Express Limited ** Blue Dart Express Limited ** Blue Dart Express Limited ** Total DTHERS  | ICRA AA                              | 25,200             | 2.56<br>1.95                 | ٨                    | INE233B080                            |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

  \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and
- indicates less than 0.01%

### Notes:

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.
- (3) The Blue Dart Express Limited NCDs have been issued by way of bonus on the basis of equity holdings in the following ratio:
  (i) 7 Debentures of Series 1 (Maturity date 20 -Nov-2017) of face value ₹ 10 at par for 1 equity
- share of face value ₹ 2.

  (ii) 4 Debentures of Series 2 (Maturity date 20 -Nov-2018) of face value ₹ 10 at par for equity share of face value ₹ 2.
- (iii) 3 Debentures of Series 3 (Maturity date 20 -Nov-2019) of face value ₹ 10 at par for 1 equity share of face value ₹ 2. The aggregate value of such debentures is ₹ 8.93 Lakhs and its percentage to Net Asset Value is 0.00%.

| (4) Op | tion wise per unit inet Ass | set values are as follows:          |                              |
|--------|-----------------------------|-------------------------------------|------------------------------|
| Ор     | tion                        | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
| Reg    | gular Plan -Dividend        | ₹ 44.22                             | ₹ 46.84                      |
| Rec    | gular Plan -Growth          | ₹ 117.10                            | ₹135.22                      |
| Dire   | ect Plan -Dividend          | ₹ 45.87                             | ₹ 48.98                      |
| Dire   | ect Plan -Growth            | ₹ 121.06                            | ₹140.40                      |

- (5) The total outstanding exposure in derivative instruments as on September 30,2017 is Nil. (6) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30,2017 is Nil.
- (7) The dividends declared during the half-year ended September 30,2017 under the dividend options of the Scheme are as follows:

| Rate of dividend per Unit |                           |  |  |  |  |
|---------------------------|---------------------------|--|--|--|--|
| Individuals & HUF         | Others                    |  |  |  |  |
| ₹ 4.00                    | ₹ 4.00                    |  |  |  |  |
| ₹ 4.00                    | ₹ 4.00                    |  |  |  |  |
|                           | Individuals & HUF  ₹ 4.00 |  |  |  |  |

- (8) No bonus was declared during the half-year ended September 30, 2017.
  (9) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017
- is 0.5116 times.
- (10)Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (11)# As September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| ( A 10 year Close Ended Equity Linked Saving Scheme) |                          |          |                              |             |              |
|--|--------------------------|----------|------------------------------|-------------|--------------|
| Name of the Instrument                               | Industry/<br>Rating      | Quantity | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN         |
| EQUITY & EQUITY RELATED                              |                          |          |                              |             |              |
| INSTRUMENTS<br>Listed / Awaiting listing on          |                          |          |                              |             |              |
| Stock Exchanges                                      |                          |          |                              |             |              |
| Maruti Suzuki India Limited                          | Auto                     | 180      | 14.36                        | 6.21        | INE585B01010 |
| Hindustan Petroleum Corporation<br>Limited           | Petroleum Products       | 2,970    | 12.68                        | 5.48        | INE094A0101! |
| Kotak Mahindra Bank Limited                          | Banks                    | 1,160    | 11.63                        | 5.03        | INE237A01028 |
| Bajaj Finance Limited                                | Finance                  | 510      | 9.37                         | 4.05        | INE296A01024 |
| Motherson Sumi Systems Limited                       | Auto Ancillaries         | 2,700    | 9.08                         | 3.93        | INE775A0103  |
| ITC Limited  | Consumer Non Durables    | 3,360    | 8.68                         | 3.75        | INE154A0102  |
| Larsen & Toubro Limited                              | Construction Project     | 735      | 8.39                         | 3.63        | INE018A01030 |
| ICICI Bank Limited                                   | Banks                    | 2,805    | 7.76                         | 3.35        | INE090A0102  |
| Voltas Limited                                       | Construction Project     | 1,500    | 7.59                         | 3.28        | INE226A0102  |
| Indian Oil Corporation Limited                       | Petroleum Products       | 1,660    | 6.65                         | 2.87        | INE242A01010 |
| Sundram Fasteners Limited                            | Auto Ancillaries         | 1,500    | 6.60                         | 2.85        | INE387A0102  |
| Infosys Limited                                      | Software                 | 720      | 6.48                         | 2.80        | INE009A0102  |
| Berger Paints India Limited                          | Consumer Non Durables    | 2,562    | 6.28                         | 2.71        | INE463A01038 |
| Vesuvius India Limited                               | Industrial Products      | 466      | 6.17                         | 2.67        | INE386A0101  |
| Bayer Cropscience Limited                            | Pesticides               | 157      | 6.12                         | 2.65        | INE462A01022 |
| The Federal Bank Limited                             | Banks                    | 5,000    | 5.63                         | 2.43        | INE171A01029 |
| GIC Housing Finance Limited                          | Finance                  | 1,000    | 5.30                         | 2.29        | INE289B01019 |
| Jyothy Laboratories Limited                          | Consumer Non Durables    | 1,290    | 5.22                         | 2.26        | INE668F01031 |
| HDFC Bank Limited                                    | Banks                    | 280      | 5.06                         | 2.19        | INE040A01026 |
| Axis Bank Limited                                    | Banks                    | 900      | 4.58                         | 1.98        | INE238A01034 |
| Tata Chemicals Limited                               | Chemicals                | 690      | 4.44                         | 1.92        | INE092A01019 |
| Unichem Laboratories Limited                         | Pharmaceuticals          | 1,795    | 4.38                         | 1.89        | INE351A0103  |
| KEC International Limited                            | Construction Project     | 1,350    | 4.14                         | 1.79        | INE389H01022 |
| Ramco Industries Limited                             | Cement                   | 1,660    | 4.08                         | 1.76        | INE614A01028 |
| Persistent Systems Limited                           | Software                 | 550      | 3.68                         | 1.59        | INE262H01013 |
| Birla Corporation Limited                            | Cement                   | 405      | 3.64                         | 1.58        | INE340A01012 |
| Reliance Industries Limited                          | Petroleum Products       | 428      | 3.34                         | 1.44        | INE002A01018 |
| Sharda Cropchem Limited                              | Pesticides               | 750      | 3.32                         | 1.44        | INE221J01015 |
| Pidilite Industries Limited                          | Chemicals                | 400      | 3.18                         | 1.37        | INE318A01026 |
| JK Cement Limited                                    | Cement                   | 300      | 2.86                         | 1.24        | INE823G01014 |
| Mangalam Cement Limited                              | Cement                   | 830      | 2.82                         | 1.22        | INE347A0101  |
| Akzo Nobel India Limited                             | Consumer Non Durables    | 140      | 2.70                         | 1.17        | INE133A0101  |
| WIM Plast Limited                                    | Industrial Products      | 200      | 2.70                         | 1.17        | INE015B0101  |
| Sun Pharmaceutical Industries Limited                | Pharmaceuticals          | 485      | 2.44                         | 1.06        | INE044A01036 |
| Zee Entertainment Enterprises<br>Limited             | Media & Entertainment    | 450      | 2.34                         | 1.01        | INE256A01028 |
| FDC Limited  | Pharmaceuticals          | 1,230    | 2.30                         | 0.99        | INE258B01022 |
| Divi's Laboratories Limited                          | Pharmaceuticals          | 240      | 2.05                         | 0.89        | INE361B01024 |
| Oil & Natural Gas Corporation<br>Limited             | Oil                      | 1,200    | 2.05                         | 0.89        | INE213A01029 |
| Bharat Electronics Limited                           | Industrial Capital Goods | 1,188    | 1.93                         | 0.84        | INE263A0102  |
| Sanofi India Limited                                 | Pharmaceuticals          | 43       | 1.80                         | 0.78        | INE058A01010 |
| Total  |                          |          | 213.82                       | 92.45       |              |
| OTHERS   |                          |          |                              |             |              |
| (a) Collateralised Borrowing and Lending Obligation  |                          |          | 17.72                        | 7.66        |              |
| (b) Net Receivables/(Payables)                       |                          |          | (0.20)                       | -0.11       |              |
| Net Assets   |                          |          | 231.34                       | 100.00      |              |

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets

as on September 30, 2017 is Nil and its percentage to net assets is Nil. (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.

(3) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|------------------------|-------------------------------------|------------------------------|
| Regular Plan -Dividend | ₹ 28.56                             | ₹ 31.53                      |
| Regular Plan -Growth   | ₹ 44.96                             | ₹ 49.63                      |

- (4) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil. (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) No dividend was declared during the half-year ended September 30, 2017.
- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the month September 30, 2017 is 0.0313 times. (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil
- (10)# As September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

#### L&T FMP Series XI - Plan A (1484 days) (A Closed-ended Debt Scheme)

| Name of the Instrument                                 | Rating     | Quantity | Market Value | % to   | ISIN         |
|--|------------|----------|--------------|--------|--------------|
|  |            |          | (₹ in Lakhs) | NAV    |              |
| DEBT INSTRUMENTS                                       |            |          |              |        |              |
| Fixed Rates Bonds - Corporate                          |            |          |              |        |              |
| Listed / Awaiting listing on                           |            |          |              |        |              |
| Stock Exchanges LIC Housing Finance Limited **         | CRISII AAA | 36       | 363 10       | 16.20  | INF115A07DR3 |
| Grasim Industries Limited **                           | ICRA AAA   | 36       | 362.38       |        | INE069A08038 |
| Mahindra & Mahindra Financial Services<br>Limited **   | IND AAA    | 35       | 353.24       | 15.76  | INE774D07NJ  |
| Steel Authority of India Limited **                    | IND AA -   | 34       | 340.26       | 15.18  | INE114A07893 |
| Power Finance Corporation Limited **                   | CRISIL AAA | 22       | 221.79       | 9.89   | INE134E08HE  |
| Power Grid Corporation of India Limited **             | CRISIL AAA | 10       | 125.44       | 5.60   | INE752E07CH  |
| Rural Electrification Corporation Limited **           | CRISIL AAA | 6        | 60.37        | 2.69   | INE020B08815 |
| Total  |            |          | 1,826.58     | 81.48  |              |
| OTHERS   |            |          |              |        |              |
| (a) Collateralised Borrowing and<br>Lending Obligation |            |          | 274.16       | 12.23  |              |
| (b) Net Receivables/(Payables)                         |            |          | 141.22       | 6.29   |              |
| Net Assets   |            |          | 2,241.96     | 100.00 |              |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND. \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets
- as on September 30, 2017 is Nil and its percentage to net assets is Nil.

| 2) | Option wise per unit Net Asset Values are as follows: |                                     |                              |  |  |  |
|----|---|-------------------------------------|------------------------------|--|--|--|
|    | Option  | As on beginning<br>of the half-year | As on<br>September 29, 2017# |  |  |  |
|    | Regular Plan - Growth                                 | ₹ 12.8284                           | ₹ 13.2767                    |  |  |  |
|    | Direct Plan - Dividend (payout)                       | ₹ 11.7816                           | ₹ 12.2013                    |  |  |  |
|    | Discret Discrete                                      | <b>#</b> 12.0702                    | <b>∓</b> 12 2202             |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil. (5) No dividend was declared during the month ended September 30, 2017.
- (6) No bonus was declared during the month ended September 30, 2017. (7) The Average Maturity Period of the Portfolio has been 0.39 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| Name of the Instrument                              | Industry/                | Quantity | Market Value | % to   | ISIN         |
|---|--------------------------|----------|--------------|--------|--------------|
|   | Rating                   |          | (₹ in Lakhs) | NAV    |              |
| EQUITY & EQUITY RELATED                             |                          |          |              |        |              |
| Listed / Awaiting listing on<br>Stock Exchanges     |                          |          |              |        |              |
| Maruti Suzuki India Limited                         | Auto                     | 2,175    | 173.53       | 5.79   | INE585B01010 |
| Larsen & Toubro Limited                             | Construction Project     | 11,070   | 126.42       | 4.22   | INE018A01030 |
| KEC International Limited                           | Construction Project     | 37,100   | 113.88       | 3.80   | INE389H01022 |
| The Federal Bank Limited                            | Banks                    | 99,000   | 111.52       | 3.72   | INE171A01029 |
| HDFC Bank Limited                                   | Banks                    | 6,100    | 110.15       | 3.68   | INE040A01026 |
| Vesuvius India Limited                              | Industrial Products      | 8,200    | 108.58       | 3.62   | INE386A0101  |
| ICICI Bank Limited                                  | Banks                    | 36,685   | 101.47       | 3.39   | INE090A0102  |
| Sundram Fasteners Limited                           | Auto Ancillaries         | 22,000   | 96.77        | 3.23   | INE387A0102  |
| Swaraj Engines Limited                              | Industrial Products      | 4,710    | 95.74        | 3.20   | INE277A01016 |
| GIC Housing Finance Limited                         | Finance                  | 17,200   | 91.18        | 3.04   | INE289B01019 |
| Kotak Mahindra Bank Limited                         | Banks                    | 8,400    | 84.19        | 2.81   | INE237A01028 |
| Voltas Limited                                      | Construction Project     | 15,800   | 79.96        | 2.67   | INE226A01021 |
| Savita Oil Technologies Limited                     | Petroleum Products       | 6,290    | 77.35        | 2.58   | INE035D01012 |
| Tata Chemicals Limited                              | Chemicals                | 12,000   | 77.18        | 2.58   | INE092A01019 |
| ndian Oil Corporation Limited                       | Petroleum Products       | 19,100   | 76.50        | 2.55   | INE242A01010 |
| State Bank of India                                 | Banks                    | 28,800   | 73.11        | 2.44   | INE062A01020 |
| Hindustan Petroleum Corporation<br>Limited          | Petroleum Products       | 17,100   | 72.98        | 2.44   | INE094A0101! |
| Infosys Limited                                     | Software                 | 7,800    | 70.19        | 2.34   | INE009A0102  |
| Pidilite Industries Limited                         | Chemicals                | 8,700    | 69.12        | 2.31   | INE318A01026 |
| Bayer Cropscience Limited                           | Pesticides               | 1,730    | 67.47        | 2.25   | INE462A01022 |
| TC Limited  | Consumer Non Durables    | 24,900   | 64.32        | 2.15   | INE154A0102  |
| Ashoka Buildcon Limited                             | Construction Project     | 33,500   | 62.88        | 2.10   | INE442H01029 |
| Akzo Nobel India Limited                            | Consumer Non Durables    | 3,100    | 59.88        | 2.00   | INE133A0101  |
| WIM Plast Limited                                   | Industrial Products      | 4,030    | 54.41        | 1.82   | INE015B01018 |
| Motherson Sumi Systems Limited                      | Auto Ancillaries         | 15,825   | 53.24        | 1.78   | INE775A0103  |
| Sharda Cropchem Limited                             | Pesticides               | 11,300   | 50.03        | 1.67   | INE221J01015 |
| Jnichem Laboratories Limited                        | Pharmaceuticals          | 20,040   | 48.87        | 1.63   | INE351A0103  |
| Housing Development Finance<br>Corporation Limited  | Finance                  | 2,800    | 48.78        | 1.63   | INE001A01036 |
| Zee Entertainment Enterprises<br>Limited            | Media & Entertainment    | 9,150    | 47.59        | 1.59   | INE256A01028 |
| Oil & Natural Gas Corporation<br>Limited            | Oil                      | 26,400   | 45.13        | 1.51   | INE213A01029 |
| Birla Corporation Limited                           | Cement                   | 4,880    | 43.91        | 1.47   | INE340A01012 |
| Axis Bank Limited                                   | Banks                    | 8,500    | 43.28        | 1.44   | INE238A01034 |
| Berger Paints India Limited                         | Consumer Non Durables    | 16,800   | 41.18        | 1.37   | INE463A01038 |
| Sun Pharmaceutical Industries<br>Limited            | Pharmaceuticals          | 8,005    | 40.29        | 1.34   | INE044A01036 |
| Bharti Airtel Limited                               | Telecom - Services       | 9,500    | 37.00        | 1.24   | INE397D01024 |
| Tata Consultancy Services Limited                   | Software                 | 1,490    | 36.30        | 1.21   | INE467B01029 |
| Bharat Electronics Limited                          | Industrial Capital Goods | 20,713   | 33.72        | 1.13   | INE263A01024 |
| Pfizer Limited                                      | Pharmaceuticals          | 1,780    | 32.35        | 1.08   | INE182A01018 |
| Divi's Laboratories Limited                         | Pharmaceuticals          | 3,680    | 31.49        | 1.05   | INE361B01024 |
| FDC Limited   | Pharmaceuticals          | 15,300   | 28.55        | 0.95   | INE258B01022 |
| Persistent Systems Limited                          | Software                 | 4,200    | 28.13        | 0.94   | INE262H01013 |
| Sanofi India Limited                                | Pharmaceuticals          | 640      | 26.72        | 0.89   | INE058A01010 |
| Ramco Industries Limited                            | Cement                   | 9,800    | 24.08        | 0.80   | INE614A01028 |
| Total   |                          |          | 2,859.42     | 95.45  |              |
| OTHERS  |                          |          |              |        |              |
| (a) Collateralised Borrowing and Lending Obligation |                          |          | 138.83       | 4.63   |              |
| (b) Net Receivables/(Payables)                      |                          |          | (2.66)       | (0.08) |              |
| Net Assets  |                          |          | 2,995.59     | 100.00 |              |

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net
- (3) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|------------------------|-------------------------------------|------------------------------|
| Regular Plan -Dividend | ₹ 27.97                             | ₹ 30.56                      |
| Regular Plan -Growth   | ₹ 32.63                             | ₹ 35.65                      |

- (4) The total outstanding exposure in derivative instruments as on September 30,2017 is
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30,2017 is Nil.
- (6) No dividend was declared during the half-year ended September 30,2017.
- (7) No bonus was declared during the half-year ended September 30,2017. (8) The portfolio turnover ratio of the Scheme for the half-year ended September
- 30,2017 is 0.0445 times. (9) Investment in Repo of Corporate Debt Securities during the half-year ended September
- (10)# As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

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# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| /A   | &T Arbitrage Oppo<br>Open-ended Equity       |                      |                           |              |                              |
|--|--|----------------------|---------------------------|--------------|------------------------------|
| Name of the Instrument                                       | Industry/                                    | Quantity             | Market Value              | % to         | ISIN                         |
| EQUITY & EQUITY RELATED                                      | Rating                                       |                      | (₹ in Lakhs)              | NAV          |                              |
| NSTRUMENTS   |  |                      |                           |              |                              |
| Listed / Awaiting listing on<br>Stock Exchanges              |  |                      |                           |              |                              |
| Bajaj Finance Limited<br>Iustdial Limited                    | Finance<br>Software                          | 150,000<br>402,000   | 2,757.08<br>1,495.44      | 8.10<br>4.39 | INE296A01024<br>INE599M0101  |
| Dewan Housing Finance<br>Corporation Limited                 | Finance                                      | 262,500              | 1,442.83                  | 4.24         | INE202B01012                 |
| Reliance Infrastructure Limited                              | Power<br>Software                            | 287,300              | 1,336.09                  | 3.92<br>3.40 | INE036A01016                 |
| nfosys Limited<br>nfibeam Incorporation Limited              | Software                                     | 128,500<br>800,000   | 1,156.37<br>1,028.80      | 3.02         | INE483S01020                 |
| Balrampur Chini Mills Limited<br>Reliance Power Limited      | Consumer Non Durables Power                  | 630,000<br>2,328,000 | 1,013.67<br>956.81        | 2.98<br>2.81 | INE119A01028<br>INE614G01033 |
| DFC Limited<br>Reliance Capital Limited                      | Finance<br>Finance                           | 1,557,600<br>139,500 | 918.98<br>817.47          | 2.70<br>2.40 | INE043D01016                 |
| Tata Power Company Limited                                   | Power  | 1,035,000            | 805.23                    | 2.36         | INE245A0102                  |
| FV18 Broadcast Limited<br>Fortis Healthcare Limited          | Media & Entertainment<br>Healthcare Services | 2,006,000<br>491,400 | 779.33<br>707.62          | 2.29<br>2.08 | INE886H01023                 |
| lain Irrigation Systems Limited<br>PTC India Limited         | Industrial Products Power                    | 747,000<br>536,000   | 707.04<br>658.48          | 2.08<br>1.93 | INE175A01038                 |
| Suzlon Energy Limited<br>Gujarat State Fertilizers &         | Industrial Capital Goods<br>Fertilisers      | 2,850,000<br>342,000 | 444.60<br>434.51          | 1.31<br>1.28 | INE040H0102                  |
| Chemicals Limited  KPIT Technologies Limited                 | Software                                     | 320,000              | 387.04                    | 1.14         | INE836A01035                 |
| The South Indian Bank Limited                                | Banks  | 1,358,781            | 383.18                    | 1.13         | INE683A01023                 |
| ndiabulls Real Estate Limited<br>Wanappuram Finance Limited  | Construction<br>Finance                      | 140,000<br>312,000   | 309.12<br>301.55          | 0.91<br>0.89 | INE069I01010<br>INE522D0102  |
| NCC Limited<br>United Spirits Limited                        | Construction Project Consumer Non Durables   | 328,000<br>11,000    | 272.08<br>263.74          | 0.80<br>0.77 | INE868B01028                 |
| Chennai Petroleum Corporation                                | Petroleum Products                           | 60,000               | 241.77                    | 0.71         | INE178A0101                  |
| .imited<br>State Bank of India                               | Banks  | 93,000               | 236.08                    | 0.69         | INE062A0102                  |
| Cholamandalam Investment and<br>Finance Company Limited      | Finance                                      | 21,500               | 234.83                    | 0.69         | INE121A0101                  |
| BEML Limited   | Industrial Capital Goods<br>Minerals/Mining  | 14,400<br>192,000    | 228.38<br>226.08          | 0.67<br>0.66 | INE258A0101<br>INE584A0102   |
| ndian Bank   | Banks  | 86,000               | 224.68                    | 0.66         | INE562A0101                  |
| dural Electrification Corporation imited                     | Finance                                      | 144,000              | 220.18                    | 0.65         | INE020B01018                 |
| CICI Prudential Life Insurance<br>Company Limited            | Finance                                      | 40,300               | 156.69                    | 0.46         | INE726G01019                 |
| iteel Authority of India Limited Kajaria Ceramics Limited    | Ferrous Metals<br>Construction               | 288,000<br>21,600    | 154.51<br>153.10          | 0.45<br>0.45 | INE114A0101<br>INE217B01036  |
| Julti Commodity Exchange of                                  | Finance                                      | 14,500               | 150.68                    | 0.45         | INE745G0103                  |
| ndia Limited<br>CICI Bank Limited                            | Banks  | 52,250               | 144.52                    | 0.42         | INE090A0102                  |
| erger Paints India Limited<br>CB Bank Limited                | Consumer Non Durables<br>Banks               | 57,200<br>72,000     | 140.20<br>130.75          | 0.41<br>0.38 | INE463A0103<br>INE503A0101   |
| yndicate Bank<br>ndo Count Industries Limited                | Banks<br>Textiles - Cotton                   | 198,000<br>122,500   | 123.35<br>121.21          | 0.36<br>0.36 | INE667A0101                  |
| eliance Communications Limited                               | Telecom - Services                           | 616,000              | 118.27                    | 0.35         | INE330H0101                  |
| DBI Bank Limited<br>urobindo Pharma Limited                  | Banks<br>Pharmaceuticals                     | 224,000<br>16,800    | 117.26<br>116.20          | 0.34<br>0.34 | INE008A0101<br>INE406A0103   |
| C Jeweller Limited<br>et Airways India Limited               | Consumer Durables<br>Transportation          | 33,000<br>21,600     | 109.16<br>104.08          | 0.32<br>0.31 | INE785M0101<br>INE802G0101   |
| /ockhardt Limited  | Pharmaceuticals                              | 14,400               | 88.60                     | 0.26         | INE049B0102                  |
| ne India Cements Limited<br>FC Bank Limited                  | Cement<br>Banks                              | 49,000<br>144,000    | 84.43<br>81.22            | 0.25<br>0.24 | INE383A0101<br>INE092T0101   |
| lahanagar Gas Limited<br>aymond Limited                      | Gas<br>Textile Products                      | 7,200<br>9,600       | 78.83<br>77.97            | 0.23<br>0.23 | INE002S0101<br>INE301A0101   |
| shok Leyland Limited   | Auto   | 63,000               | 77.55                     | 0.23         | INE208A0102                  |
| nree Cements Limited<br>ousing Development and               | Cement<br>Construction                       | 350<br>112,000       | 65.03<br>63.28            | 0.19<br>0.19 | INE070A0101<br>INE191I0101   |
| rrastructure Limited<br>rvind Limited                        | Textile Products                             | 16,000               | 59.25                     | 0.17         | INE034A0101                  |
| VR Limited<br>dani Enterprises Limited                       | Media & Entertainment<br>Trading             | 4,800<br>48,000      | 57.84<br>55.82            | 0.17<br>0.16 | INE191H0101<br>INE423A0102   |
| iemens Limited   | Industrial Capital Goods                     | 4,000                | 47.55                     | 0.14         | INE003A0102                  |
| almia Bharat Limited<br>es Bank Limited                      | Cement<br>Banks                              | 1,800<br>10,500      | 46.24<br>36.75            | 0.14<br>0.11 | INE439L0101<br>INE528G0102   |
| epco Home Finance Limited<br>IRF Limited                     | Finance<br>Auto Ancillaries                  | 5,600<br>45          | 35.22<br>28.35            | 0.10<br>0.08 | INE612J0101                  |
| an Fin Homes Limited   | Finance                                      | 1,000                | 26.55                     | 0.08         | INE477A0101                  |
| industan Construction<br>ompany Limited                      | Construction Project                         | 60,000               | 20.55                     | 0.06         | INE549A0102                  |
| industan Petroleum<br>orporation Limited                     | Petroleum Products                           | 4,725                | 20.17                     | 0.06         | INE094A0101                  |
| ndian Oil Corporation Limited<br>&T Finance Holdings Limited | Petroleum Products<br>Finance                | 4,500<br>9,000       | 18.02<br>17.56            | 0.05<br>0.05 | INE242A0101<br>INE498L0101   |
| he Karnataka Bank Limited                                    | Banks  | 11,400               | 16.14                     | 0.05         | INE614B0101                  |
| ata Motors Limited<br>edanta Limited                         | Auto<br>Non - Ferrous Metals                 | 3,000<br>3,500       | 12.05<br>11.00            | 0.04         | INE155A0102<br>INE205A0102   |
| ata Global Beverages Limited<br>orrent Power Limited         | Consumer Non Durables<br>Power               | 4,500<br>3,000       | 9.26<br>6.32              | 0.03<br>0.02 | INE192A0102<br>INE813H0102   |
| otal<br>THERS  |  | , ==                 | 23,970.59                 | 70.41        |                              |
| eposits (placed as margins)                                  |  |                      |                           |              |                              |
| a) Fixed Deposits<br>DFC Bank Limited                        | 4 days                                       |                      | 1,000.00                  | 2.94         |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 10 days<br>368 days                          |                      | 1,000.00<br>500.00        | 2.94<br>1.47 |                              |
| DFC Bank Limited   | 362 days                                     |                      | 500.00                    | 1.47         |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 363 days<br>65 days                          |                      | 500.00<br>99.00           | 1.47<br>0.29 |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 66 days<br>67 days                           |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| DFC Bank Limited   | 341 days                                     |                      | 99.00                     | 0.29         |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 342 days<br>345 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 346 days<br>347 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| DFC Bank Limited DFC Bank Limited DFC Bank Limited           | 348 days<br>355 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| DFC Bank Limited   | 356 days                                     |                      | 99.00                     | 0.29         |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 356 days<br>360 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 361 days<br>340 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| DFC Bank Limited   | 320 days                                     |                      | 99.00                     | 0.29         |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 326 days<br>328 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| IDFC Bank Limited IDFC Bank Limited                          | 328 days<br>332 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| IDFC Bank Limited  | 333 days                                     |                      | 99.00                     | 0.29         |                              |
| DFC Bank Limited<br>DFC Bank Limited                         | 334 days<br>335 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| IDFC Bank Limited IDFC Bank Limited                          | 254 days<br>264 days                         |                      | 99.00<br>99.00            | 0.29<br>0.29 |                              |
| IDFC Bank Limited  | 264 days<br>265 days                         |                      | 99.00                     | 0.29         |                              |
| otal<br>b) Margin as Cash Margin                             |  |                      | <b>6,074.00</b><br>477.60 | <b>17.83</b> |                              |
| c) Collateralised Borrowing<br>nd Lending Obligation         |  |                      | 4,498.98                  | 13.21        |                              |
| d) Net Receivables/(Payables)                                |  |                      | (971.40)                  | (2.85)       |                              |
| let Assets   | 1  |                      | 34,049.77                 | 100.00       |                              |

| Notes: |  |
|--------|--|
|--------|--|

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets
- as on September 30,2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.

|     | (An Open-ende  | ed Equity       | Growth Sch                       | eme)                            |                   |  |  |
|-----|--|-----------------|----------------------------------|---------------------------------|-------------------|--|--|
| (3) | Option wise per unit Net Asset Values are as follows:        |                 |                                  |                                 |                   |  |  |
|     | Option   |                 | on beginning of<br>the half-year |                                 | on<br>r 29, 2017# |  |  |
|     | Regular Plan - Growth  |                 | Rs. 12.046                       | Rs. 1                           | 2.439             |  |  |
|     | Regular Plan - Monthly Dividend                              |                 | Rs. 10.178                       | 10.1                            | 122 \$            |  |  |
|     | Regular Plan - Quarterly Dividen                             | d               | Rs. 10.525                       | Rs. 1                           | 0.565             |  |  |
|     | Regular Plan - Bonus   |                 | Rs. 12.046                       | Rs. 1                           | 2.439             |  |  |
|     | Direct Plan - Bonus  |                 | Rs. 12.250                       | Rs. 12.687                      |                   |  |  |
|     | Direct Plan - Growth   |                 | Rs. 12.250                       | Rs. 1                           | 2.687             |  |  |
|     | Direct Plan - Monthly Dividend                               |                 | Rs. 10.312                       | 10.2                            | 292 \$            |  |  |
|     | Direct Plan - Quarterly Dividend                             |                 | Rs. 10.540                       | Rs. 1                           | 0.613             |  |  |
|     | \$ NAV is cum dividend NAV as re                             | cord date       | e was Septemb                    | oer 29, 2017                    |                   |  |  |
| (4) | Derivative disclosure for the period                         | od endin        | g September :                    | 30,2017:                        |                   |  |  |
|     | a) Hedging Positions through Futures as on September 30,2017 |                 |                                  |                                 |                   |  |  |
|     | Underlying   | Long /<br>Short |                                  | Current price of the contract ₹ |                   |  |  |
|     | Tata Motors Limited  | Short           | 380.78                           | 403.20                          | 1 89              |  |  |

L&T Arbitrage Opportunities Fund (Contd...)

| a) Hedging Positions through Futures as on September 30,2017. |                |                        |                         |                          |  |
|---|----------------|------------------------|-------------------------|--------------------------|--|
| Underlying  | Long /         | Futures                | Current                 | Margin                   |  |
|   | Short          | Price when purchased ₹ | price of the contract ₹ | maintained<br>in ₹ Lakhs |  |
| Tata Motors Limited   | Short          | 380.78                 | 403.20                  | 1.89                     |  |
| The South Indian Bank Limited                                 | Short          | 28.78                  | 28.35                   | 72.39                    |  |
| NMDC Limited  | Short          | 124.21                 | 117.95                  | 35.53                    |  |
| Adani Enterprises Limited                                     | Short          | 128.46                 | 116.75                  | 11.27                    |  |
| Arvind Limited Ashok Leyland Limited                          | Short<br>Short | 392.00<br>118.27       | 371.50<br>123.35        | 9.31<br>12.84            |  |
| Aurobindo Pharma Limited                                      | Short          | 705.10                 | 695.45                  | 18.27                    |  |
| Bajaj Finance Limited   | Short          | 1,876.64               | 1,842.20                | 433.53                   |  |
| Balrampur Chini Mills Limited                                 | Short          | 161.60                 | 161.35                  | 159.31                   |  |
| BEML Limited  | Short          | 1,710.07               | 1,592.70                | 44.45                    |  |
| Berger Paints India Limited                                   | Short          | 248.87                 | 245.30                  | 22.02                    |  |
| Can Fin Homes Limited   | Short          | 2,757.60               | 2,663.10                | 4.17                     |  |
| Chennai Petroleum Corporation Limited                         | Short          | 400.95                 | 405.35                  | 42.21                    |  |
| Cholamandalam Investment                                      | Short          | 1,097.93               | 1,096.30                | 36.88                    |  |
| and Finance Company Limited                                   | 311011         | 1,037.33               | 1,050.50                | 30.00                    |  |
| Dalmia Bharat Limited   | Short          | 2,568.49               | 2,574.55                | 7.26                     |  |
| DCB Bank Limited  | Short          | 176.27                 | 182.05                  | 20.54                    |  |
| Dewan Housing Finance   | Short          | 546.33                 | 552.65                  | 320.91                   |  |
| Corporation Limited   | Short          | 148.44                 | 144.70                  | 112.31                   |  |
| Fortis Healthcare Limited Gujarat State Fertilizers &         | Short          | 128.23                 | 127.70                  | 82.47                    |  |
| Chemicals Limited   | 311011         | 120.23                 | 127.70                  | 02.47                    |  |
| Hindustan Construction  | Short          | 34.00                  | 34.30                   | 4.28                     |  |
| Company Limited   |                |                        | _                       |                          |  |
| Housing Development and                                       | Short          | 56.81                  | 56.70                   | 13.29                    |  |
| Infrastructure Limited Hindustan Petroleum                    | Short          | 419.65                 | 426.90                  | 3.36                     |  |
| Corporation Limited   | 311011         | 419.65                 | 420.90                  | 3.30                     |  |
| Indiabulls Real Estate Limited                                | Short          | 206.10                 | 222.15                  | 87.12                    |  |
| ICICI Bank Limited  | Short          | 279.27                 | 277.90                  | 22.74                    |  |
| ICICI Prudential Life Insurance                               | Short          | 386.13                 | 389.60                  | 24.59                    |  |
| Company Limited   |                |                        |                         |                          |  |
| Indo Count Industries Limited                                 | Short          | 104.66                 | 99.25                   | 30.15                    |  |
| IDBI Bank Limited IDFC Limited                                | Short<br>Short | 53.10<br>59.05         | 52.60<br>59.30          | 18.46<br>144.47          |  |
| IDFC Limited  IDFC Bank Limited                               | Short          | 60.58                  | 56.65                   | 12.88                    |  |
| The India Cements Limited                                     | Short          | 179.83                 | 172.45                  | 16.10                    |  |
| Indian Bank   | Short          | 266.66                 | 261.70                  | 35.27                    |  |
| Infibeam Incorporation Limited                                | Short          | 149.60                 | 129.55                  | 298.94                   |  |
| Infosys Limited   | Short          | 900.50                 | 901.30                  | 181.53                   |  |
| Indian Oil Corporation Limited                                | Short          | 403.76                 | 400.30                  | 2.83                     |  |
| Jet Airways India Limited                                     | Short          | 481.40                 | 484.00                  | 17.66                    |  |
| Jain Irrigation Systems Limited                               | Short          | 99.03                  | 95.20                   | 117.05                   |  |
| Justdial Limited  Kajaria Ceramics Limited                    | Short<br>Short | 379.56<br>721.22       | 373.95<br>710.95        | 260.77                   |  |
| KPIT Technologies Limited                                     | Short          | 120.12                 | 121.55                  | 24.05<br>61.75           |  |
| The Karnataka Bank Limited                                    | Short          | 156.40                 | 141.90                  | 2.75                     |  |
| L&T Finance Holdings Limited                                  | Short          | 197.60                 | 195.75                  | 3.13                     |  |
| Manappuram Finance Limited                                    | Short          | 97.62                  | 96.90                   | 59.51                    |  |
| United Spirits Limited  | Short          | 2,418.31               | 2,400.50                | 41.38                    |  |
| Multi Commodity Exchange of                                   | Short          | 1,101.77               | 1,044.10                | 23.67                    |  |
| India Limited   | Chart          | 1.005.43               | 1 101 15                | 12.40                    |  |
| Mahanagar Gas Limited MRF Limited                             | Short<br>Short | 1,085.43<br>64,381.18  | 1,101.15<br>63,325.35   | 4.45                     |  |
| NCC Limited   | Short          | 82.41                  | 83.25                   | 4.45                     |  |
| PC Jeweller Limited   | Short          | 339.06                 | 331.10                  | 17.99                    |  |
| PTC India Limited   | Short          | 122.77                 | 123.65                  | 121.20                   |  |
| PVR Limited   | Short          | 1,262.13               | 1,212.45                | 9.10                     |  |
| Raymond Limited   | Short          | 801.14                 | 816.65                  | 13.51                    |  |
| Reliance Communications                                       | Short          | 20.67                  | 19.30                   | 26.24                    |  |
| Limited  Bural Electrification                                | Cha-+          | 150.00                 | 152.45                  | 26.74                    |  |
| Rural Electrification<br>Corporation Limited                  | Short          | 156.66                 | 153.45                  | 36.71                    |  |
| Reliance Capital Limited                                      | Short          | 611.64                 | 589.25                  | 183.72                   |  |
| Reliance Infrastructure Limited                               | Short          | 482.54                 | 467.05                  | 210.02                   |  |
| Repco Home Finance Limited                                    | Short          | 635.21                 | 631.30                  | 5.53                     |  |
| Reliance Power Limited  | Short          | 43.71                  | 41.25                   | 162.32                   |  |
| Steel Authority of India Limited                              |                | 62.43                  | 53.95                   | 24.50                    |  |
| State Bank of India   | Short          | 268.55                 | 254.40                  | 37.06                    |  |
| Shree Cements Limited Siemens Limited                         | Short<br>Short | 17,605.59<br>1,229.09  | 18,653.55<br>1,192.20   | 10.21<br>8.59            |  |
| Suzlon Energy Limited   | Short          | 1,229.09               | 1,192.20                | 76.45                    |  |
| Syndicate Bank  | Short          | 65.26                  | 62.55                   | 19.48                    |  |
| Tata Global Beverages Limited                                 | Short          | 200.45                 | 206.80                  | 1.66                     |  |
| Tata Power Company Limited                                    | Short          | 77.82                  | 78.30                   | 127.56                   |  |
| Torrent Power Limited   | Short          | 223.90                 | 212.00                  | 1.00                     |  |
| TV18 Broadcast Limited  | Short          | 40.42                  | 38.95                   | 129.54                   |  |
| Vedanta Limited   | Short          | 311.90                 | 315.35                  | 1.73                     |  |
| Wockhardt Limited   | Short          | 658.09                 | 617.90                  | 17.58                    |  |

Total outstanding position (as at September 30,2017) in Derivative Instruments is ₹ 24,069.96 lakhs

Short 352.22

351.05

5.77

Total percentage of existing assets hedged through futures is 70.41% b)For the half-year ended September 30,2017 following were the hedging

Yes Bank Limited

| transactions through futures which have been squared off/expired |                                   |   |                                       |              |  |
|--|-----------------------------------|---|---------------------------------------|--------------|--|
| Total Number of<br>contracts where<br>futures were bought        | contracts where futures were sold | Gross Notional<br>Value of contracts<br>where futures were<br>bought (₹ In Lakhs) | Value of contracts where futures were | value on all |  |
| 18,323   | 16,845                            | 95,178.70   | 84,958.41                             | 329.75       |  |

- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30,2017 is Nil.
- (6) The dividends declared during the half-year ended September 30,2017 under the dividend options of the Scheme are as follows:

| dividend options of the actiente are as follows. |                           |          |  |  |  |
|--|---------------------------|----------|--|--|--|
| Option   | Rate of dividend per Unit |          |  |  |  |
|  | Individuals & HUF         | Others   |  |  |  |
| Regular Plan - Monthly Dividend                  | ₹ 0.3800                  | ₹ 0.3800 |  |  |  |
| Regular Plan - Quarterly Dividend                | ₹ 0.3000                  | ₹ 0.3000 |  |  |  |
| Direct Plan - Monthly Dividend                   | ₹ 0.3800                  | ₹ 0.3800 |  |  |  |
| Direct Plan - Quarterly Dividend                 | ₹ 0.3000                  | ₹ 0.3000 |  |  |  |
| ·  | ·                         |          |  |  |  |

- (7) No bonus was declared during half-year ended September 30,2017
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30,2017 is 14.3460 times.
- (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30,2017 is Nil.
- (10) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| (An   | L&T Business Cycle Open-ended Equi      | ty Schem           |                              | 0.1          | ×                        |
|---|---|--------------------|------------------------------|--------------|--------------------------|
| Name of the Instrument                                      | Industry / Rating                       | Quantity           | Market Value<br>(₹ in Lakhs) | % to<br>NAV  | ISIN                     |
| EQUITY & EQUITY RELATED<br>NSTRUMENTS                       |   |                    |                              |              |                          |
| Listed / Awaiting listing on                                |   |                    |                              |              |                          |
| Stock Exchanges<br>HDFC Bank Limited                        | Banks                                   | 200 200            | 4 000 50                     | 4.97         | INITO 40 A O 1 O         |
| Maruti Suzuki India Limited                                 | Auto                                    | 266,300<br>43,000  | 4,808.58<br>3,430.63         | 3.54         | INE040A010<br>INE585B010 |
| CICI Bank Limited   | Banks                                   | 1,144,600          | 3,450.65                     | 3.27         | INEO90A010               |
| arsen & Toubro Limited                                      | Construction Project                    | 276,450            | 3,157.20                     | 3.26         | INE018A010               |
| ndian Hume Pipe Company Limited                             | Construction Project                    | 629,692            | 3,104.38                     | 3.21         | INE323C010               |
| ndusInd Bank Limited  | Banks                                   | 153,400            | 2,580.49                     | 2.67         | INE095A010               |
| inolex Cables Limited                                       | Industrial Products                     | 476,000            | 2,579.68                     | 2.66         | INE235A010               |
| The Ramco Cements Limited                                   | Cement                                  | 369,700            | 2,559.80                     | 2.64         | INE331A010               |
| Hindalco Industries Limited                                 | Non - Ferrous Metals                    | 1,059,800          | 2,549.88                     | 2.63         | INE038A010               |
| Engineers India Limited                                     | Construction Project                    | 1,648,000          | 2,451.40                     | 2.53         | INE510A010               |
| JltraTech Cement Limited                                    | Cement                                  | 57,690             | 2,223.49                     | 2.30         | INE481G010               |
| KNR Constructions Limited                                   | Construction                            | 1,069,910          | 2,217.92                     | 2.29         | INE634I010               |
| imken India Limited   | Industrial Products                     | 286,986            | 2,216.11                     | 2.29         | INE325A010               |
| Kalpataru Power Transmission Limited                        | Power                                   | 580,600            | 2,137.19                     | 2.21         | INE220B010               |
| Bharat Electronics Limited                                  | Industrial Capital Goods                | 1,302,400          | 2,120.31                     | 2.19         | INE263A010               |
| /edanta Limited   | Non - Ferrous Metals                    | 669,400            | 2,103.59                     | 2.17         | INE205A010               |
| Eicher Motors Limited                                       | Auto                                    | 6,600              | 2,060.08                     | 2.13         | INE066A010               |
| ndian Oil Corporation Limited                               | Petroleum Products                      | 500,000            | 2,002.50                     | 2.07         | INE242A010               |
| Shree Cements Limited                                       | Cement                                  | 10,720             | 1,991.79                     | 2.06         | INE070A010               |
| The Federal Bank Limited                                    | Banks                                   | 1,720,200          | 1,937.81                     | 2.00         | INE171A01                |
| Whirlpool of India Limited                                  | Consumer Durables                       | 138,200            | 1,772.76                     | 1.83         | INE716A01                |
| Aegis Logistics Limited                                     | Gas                                     | 726,199            | 1,713.47                     | 1.77         | INE208C010               |
| Kotak Mahindra Bank Limited                                 | Banks                                   | 170,700            | 1,710.84                     | 1.77         | INE237A01                |
| Ashoka Buildcon Limited                                     | Construction Project                    | 754,856            | 1,416.86                     | 1.46         | INE442H01                |
| Housing Development Finance<br>Corporation Limited          | Finance                                 | 81,200             | 1,414.63                     | 1.46         | INE001A010               |
| Kajaria Ceramics Limited                                    | Construction                            | 199,000            | 1,410.51                     | 1.46         | INE217B010               |
| Sadbhav Engineering Limited                                 | Construction Project                    | 475,300            | 1,410.31                     | 1.44         | INE226H010               |
| ohnson Controls - Hitachi Air<br>Conditioning India Limited | Consumer Durables                       | 67,989             | 1,370.45                     | 1.42         | INE782A010               |
| Ahluwalia Contracts India Limited                           | Construction                            | 442,100            | 1,353.27                     | 1.40         | INE758C010               |
| NBCC (India) Limited  | Construction                            | 629,400            | 1,338.10                     | 1.38         | INE095N01                |
| Blue Star Limited   | Consumer Durables                       | 168,546            | 1,305.89                     | 1.35         | INE472A01                |
| Coromandel International Limited                            | Fertilisers                             | 301,050            | 1,300.84                     | 1.34         | INE169A01                |
| Adani Ports and Special Economic                            | Transportation                          | 340,700            | 1,283.59                     | 1.33         | INE742F010               |
| Cone Limited  |   |                    |                              |              |                          |
| Frent Limited   | Retailing                               | 418,620            | 1,237.44                     | 1.28         | INE849A01                |
| Bajaj Finserv Limited                                       | Finance                                 | 24,000             | 1,237.07                     | 1.28         | INE918I010               |
| /RL Logistics Limited                                       | Transportation                          | 339,400            | 1,232.87                     | 1.27         | INE3661010               |
| JPL Limited   | Pesticides                              | 151,200            | 1,177.09                     | 1.22         | INE628A01                |
| Ratnamani Metals & Tubes Limited                            | Ferrous Metals                          | 132,918            | 1,163.10                     | 1.20         | INE703B010               |
| Fitan Company Limited  PVR Limited                          | Consumer Durables Media & Entertainment | 198,678            | 1,161.37                     | 1.20<br>1.18 | INE280A01                |
| CICI Prudential Life Insurance                              | Finance                                 | 94,800<br>283,100  | 1,142.25<br>1,100.69         | 1.14         | INE726G01                |
| Company Limited   | Tillance                                | 203,100            | 1,100.03                     | 1.14         | INL/20001                |
| itate Bank of India   | Banks                                   | 418,700            | 1,062.87                     | 1.10         | INE062A01                |
| TD Cementation India Limited                                | Construction                            | 614,548            | 1,054.87                     | 1.09         | INE686A01                |
| chaeffler India Limited                                     | Industrial Products                     | 21,403             | 1,046.60                     | 1.08         | INE513A01                |
| AIA Engineering Limited                                     | Industrial Products                     | 76,900             | 1,021.77                     | 1.06         | INE212H01                |
| /-Guard Industries Limited                                  | Industrial Capital Goods                | 550,200            | 1,003.01                     | 1.04         | INE951I010               |
| Birla Corporation Limited                                   | Cement                                  | 110,220            | 991.76                       | 1.02         | INE340A01                |
| Astra Microwave Products Limited                            | Telecom - Equipment &                   | 782,800            | 981.63                       | 1.01         | INE386C010               |
| Tabba Limited   | Accessories                             | 224 200            | 000.00                       | 0.00         | INIECZALIA               |
| Sobha Limited   | Construction                            | 231,200            | 899.02                       | 0.93         | INE671H01                |
| K Lakshmi Cement Limited                                    | Cement<br>Auto Ancillarios              | 212,400            | 824.01                       | 0.85         | INE786A01                |
| NABCO India Limited<br>Future Retail Limited                | Auto Ancillaries                        | 12,500             | 748.69                       | 0.77         | INE342J010<br>INE752P010 |
| uture Retail Limited<br>Bharat Forge Limited                | Retailing<br>Industrial Products        | 134,300<br>108,800 | 707.09<br>640.72             | 0.73         | INE/52P010               |
| Snarat Forge Limited<br>Sundram Fasteners Limited           | Auto Ancillaries                        | 125,518            | 552.09                       | 0.66         | INE465A01                |
| Scorts Limited  | Auto Anciliaries                        | 80,400             | 530.36                       | 0.57         | INE387A01                |
| iscorts Limited<br>Tata Steel Limited                       | Ferrous Metals                          | 74,500             | 486.15                       | 0.55         | INE042A01                |
| ata Steel Limited<br>Premier Explosives Limited             | Chemicals                               | 108,989            | 486.15                       | 0.50         | INE863B01                |
| remier Explosives Limited<br>/ijaya Bank                    | Banks                                   | 727,313            | 398.20                       | 0.48         | INE8638010               |
| лјауа вапк<br>ABB India Limited                             | Industrial Capital Goods                | 21,000             | 398.20<br>293.77             | 0.41         | INE / USAU II            |
| Hindustan Petroleum Corporation                             | Petroleum Products                      | 45,600             | 194.62                       | 0.30         | INE094A01                |
| voti Structures Limited                                     | Power                                   | 823,488            | 90.58                        | 0.09         | INE197A01                |
| Prestige Estates Projects Limited                           | Construction                            | 3,942              | 10.77                        | 0.09         | INE811K01                |
| Testige Estates Projects Limited                            | Construction                            | 2,244              | 93,645.54                    | 96.72        | "*FO! IVUI               |
| OTHERS  |   |                    | 23/043.34                    | JU.12        |                          |
| a) Collateralised Borrowing and<br>Lending Obligation       |   |                    | 4,002.55                     | 4.13         |                          |
| chang obligation  |   |                    |                              | 7.13         |                          |
| b) Net Receivables/(Payables)                               |   |                    | (836.64)                     | (0.85)       |                          |

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net
- (3) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|------------------------|-------------------------------------|------------------------------|
| Regular Plan -Dividend | ₹ 14.455                            | ₹ 14.695                     |
| Regular Plan -Growth   | ₹ 14.455                            | ₹ 15.706                     |
| Direct Plan - Dividend | ₹ 14.702                            | ₹ 15.012                     |
| Direct Plan - Growth   | ₹ 14.702                            | ₹ 16.025                     |

- (4) The total outstanding exposure in derivative instruments as on September 30,2017
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30,2017 is Nil.
- (6) The dividends declared during the half-year ended September 30,2017 under the
- dividend options of the Scheme are as follows: Rate of dividend per Unit Individuals & HUF Others
- Regular Plan -Dividend ₹ 1.00 ₹ 1.00 Direct Plan -Dividend ₹ 1.00 ₹ 1.00 (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017 is 0.3134 times.
- (9) Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (10) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| (An Open-ended Debt Scheme)  |                          |                |                              |              |                            |
|--|--------------------------|----------------|------------------------------|--------------|----------------------------|
| Name of the Instrument   | Rating                   | Quantity       | Market Value<br>(₹ in Lakhs) | % to<br>NAV  | ISIN                       |
| DEBT INSTRUMENTS<br>Fixed Rates Bonds - Corporate  |                          |                |                              |              |                            |
| Listed / Awaiting listing on   |                          |                |                              |              |                            |
| Stock Exchanges<br>Reliance Industries Limited **  | CRISIL AAA               | 1,500          | 14,926.61                    | 4.99         | INE002A0847                |
| Bajaj Finance Limited **   | CRISIL AAA               | 1,250          | 12,730.64                    | 4.25         | INE296A07KN                |
| export-Import Bank of India **   | CRISIL AAA               | 1,200          | 12,115.82                    | 4.05         | INE514E08EF                |
| ndiabulls Housing Finance Limited ** Rural Electrification Corporation   | CARE AAA<br>CRISIL AAA   | 1,200<br>1,000 | 12,104.72<br>10,253.88       | 4.04<br>3.43 | INE148I07HF<br>INE020B07H  |
| imited **  | CNDIL AAA                | 1,000          | 10,233.00                    | 3.43         | INLOZOBOTTI                |
| IC Housing Finance Limited **  | CRISIL AAA               | 1,000          | 10,095.58                    | 3.37         | INE115A07J                 |
| HDB Financial Services Limited ** National Bank for Agriculture &  | CARE AAA<br>IND AAA      | 1,000<br>1,000 | 10,066.53<br>10,020.16       | 3.36<br>3.35 | INE756107AF<br>INE261F0888 |
| Rural Development **   |                          | ,              | ,                            |              |                            |
| Kotak Mahindra Prime Limited ** Reliance Industries Limited **   | CRISIL AAA<br>CRISIL AAA | 1,000          | 10,015.50<br>9,956.06        | 3.35         | INE916DA7C<br>INE002A084   |
| Reliance Gas Transportation  | CRISIL AAA               | 850            | 9,930.00                     | 3.07         | INE65710801                |
| nfrastructure Limited **   |                          |                | ,                            |              |                            |
| ndian Railway Finance Corporation<br>imited **   | CRISIL AAA               | 850            | 8,674.68                     | 2.90         | INE053F078                 |
| export-Import Bank of India **   | CRISIL AAA               | 750            | 7,676.47                     | 2.56         | INE514E08D                 |
| Housing Development Finance<br>Corporation Limited **  | CRISIL AAA               | 75             | 7,514.38                     | 2.51         | INE001A07Q                 |
| Mahindra & Mahindra Financial  | IND AAA                  | 750            | 7,488.55                     | 2.50         | INE774D07R                 |
| ervices Limited **   |                          |                | ,                            |              |                            |
| Kotak Mahindra Prime Limited **  Kotak Mahindra Prime Limited **   | CRISIL AAA<br>CRISIL AAA | 750<br>750     | 7,478.08<br>7,476.95         | 2.50<br>2.50 | INE916DA70<br>INE916DA70   |
| Mahindra & Mahindra Financial  | IND AAA                  | 650            | 6,514.68                     | 2.30         | INE774D07Q                 |
| ervices Limited **   |                          |                |                              |              | `<br>`                     |
| Housing Development Finance<br>Corporation Limited **  | CRISIL AAA               | 50             | 5,082.76                     | 1.70         | INE001A070                 |
| imall Industries Development Bank  | CARE AAA                 | 500            | 5,080.73                     | 1.70         | INE556F0959                |
| of India **<br>Stural Electrification Corporation  | CRISIL AAA               | 500            | 5,062.91                     | 1.69         | INE020B089                 |
| imited **  |                          |                | ,                            |              |                            |
| lational Bank for Agriculture &<br>lural Development **  | CRISIL AAA               | 500            | 5,062.74                     | 1.69         | INE261F086                 |
|  | CRISIL AAA               | 500            | 5,051.58                     | 1.69         | INE134E08H                 |
| lower Finance Corporation  |                          |                | ,                            |              |                            |
| Jajaj Finance Limited **   | IND AAA                  | 500<br>50      | 5,047.86                     | 1.69<br>1.68 | INE296A07N                 |
| Housing Development Finance<br>Corporation Limited **  | CRISIL AAA               | ) DU           | 5,021.19                     | 1.08         | INE001A07Q                 |
| lousing Development Finance  | CRISIL AAA               | 50             | 5,019.06                     | 1.68         | INE001A07Q                 |
| Corporation Limited ** Housing Development Finance   | CRISIL AAA               | 50             | 5,009.23                     | 1.67         | INE001A07O\                |
| Corporation Limited **   |                          |                | ,                            |              | `                          |
| Nahindra & Mahindra Financial<br>ervices Limited **  | IND AAA                  | 500            | 5,008.11                     | 1.67         | INE774D07R                 |
| Mahindra & Mahindra Financial  | IND AAA                  | 500            | 5,002.20                     | 1.67         | INE774D07R                 |
| ervices Limited **   |                          |                | ,                            |              |                            |
| IHPC Limited **<br>ITPC Limited **   | CARE AAA<br>CRISIL AAA   | 4,000<br>300   | 4,150.25<br>3,066.31         | 1.39<br>1.02 | INE848E078<br>INE733E07C   |
| Housing Development Finance  | CRISIL AAA               | 300            | 3,000.31                     | 1.02         | INE001A070                 |
| Corporation Limited **   |                          |                |                              |              |                            |
| Housing Development Finance<br>Corporation Limited **  | CRISIL AAA               | 30             | 3,009.01                     | 1.01         | INE001A07P                 |
| Power Grid Corporation of India  | CRISIL AAA               | 200            | 2,599.97                     | 0.87         | INE752E07H                 |
| imited **<br>lower Grid Corporation of India   | CRISIL AAA               | 250            | 2 501 70                     | 0.87         | INE752E07N                 |
| imited **  | CNDIL AAA                | 230            | 2,591.79                     | 0.07         | IINL/JZLU/IN               |
| tural Electrification Corporation imited **  | Crisil AAA               | 250            | 2,586.77                     | 0.86         | INE020B089                 |
| ITPC Limited **  | CRISIL AAA               | 250            | 2,582.50                     | 0.86         | INE733E07K                 |
| xport-Import Bank of India **  | CRISIL AAA               | 250            | 2,574.24                     | 0.86         | INE514E08D                 |
| xport-Import Bank of India **  | CRISIL AAA               | 250            | 2,561.24                     | 0.86         | INE514E08D                 |
| ndiabulls Housing Finance Limited ** tural Electrification Corporation   | CARE AAA<br>CRISIL AAA   | 250<br>250     | 2,496.66<br>2,489.79         | 0.83         | INE148I07H<br>INE020B08A   |
| imited **  | CNDIL AAA                | 230            | 2,403.73                     | 0.05         |                            |
| ndian Railway Finance Corporation imited **  | CARE AAA                 | 250            | 2,487.59                     | 0.83         | INE053F079                 |
| ndian Railway Finance Corporation  | CRISIL AAA               | 250            | 2,472.97                     | 0.83         | INE053F079                 |
| imited **  |                          |                |                              |              |                            |
| lational Bank for Agriculture &<br>lural Development **  | CRISIL AAA               | 200            | 2,029.24                     | 0.68         | INE261F085                 |
| ITPC Limited **  | CRISIL AAA               | 150            | 1,556.42                     | 0.52         | INE733E07J                 |
| ower Finance Corporation Limited **  | CRISIL AAA               | 150            | 1,538.80                     | 0.51         | INE134E08G                 |
| ower Grid Corporation of India imited **   | CRISIL AAA               | 150            | 1,537.09                     | 0.51         | INE752E07N                 |
| ower Grid Corporation of India   | CRISIL AAA               | 150            | 1,536.98                     | 0.51         | INE752E07IV                |
| imited **<br>ITPC Limited **   | CRISIL AAA               | 150            | 1,483.58                     | 0.50         | INE733E07K                 |
| ural Electrification Corporation   | CRISIL AAA               | 130            | 1,463.56                     | 0.50         | INE020B089                 |
| imited **  |                          |                | ,                            |              |                            |
| lational Bank for Agriculture &<br>lural Development **  | CRISIL AAA               | 100            | 1,033.02                     | 0.35         | INE261F085                 |
| xport-Import Bank of India **  | CRISIL AAA               | 100            | 1,029.94                     | 0.34         | INE514E08D                 |
| lajaj Finance Limited **   | IND AAA                  | 100            | 1,018.64                     | 0.34         | INE296A07J                 |
| IHPC Limited **<br>Bajaj Finance Limited **  | IND AAA<br>CAREAAA       | 1,000<br>100   | 1,017.50<br>1,008.20         | 0.34<br>0.34 | INE848E076<br>INE296A07N   |
| lational Bank for Agriculture &  | CRISIL AAA               | 100            | 1,000.24                     | 0.33         | INE261F089                 |
| ural Development **  | CRISIL AAA               | 50             | E10 00                       | 0.17         | INIEZESEOZI                |
| ower Grid Corporation of India<br>imited **  | CINDIL AVA               | )00            | 518.83                       | 0.1/         | INE752E07L                 |
| Mahindra & Mahindra Financial  | IND AAA                  | 50             | 505.91                       | 0.17         | INE774D07N                 |
| ervices Limited **<br>DFC Bank Limited **  | ICRA AAA                 | 50             | 501.36                       | 0.17         | INE092T089                 |
| IC Housing Finance Limited **  | CRISIL AAA               | 12             | 121.03                       | 0.17         | INE115A07D                 |
| Mahindra & Mahindra Financial  | IND AAA                  | 2              | 20.19                        | 0.01         | INE774D07N                 |
| services Limited **  |                          |                | 287,208.67                   | 95.98        |                            |
| otal   |                          |                | 201,200.01                   | 22.20        |                            |
| <b>Total</b><br>Privately placed / Unlisted  |                          | 1,000          | 5,020.10                     | 1.68         | INE580B074                 |
| rivately placed / Unlisted<br>Gruh Finance Limited **  | CRISIL AAA               |                | 4,017.40                     | 1.34         | INE580B074                 |
| rivately placed / Unlisted<br>Gruh Finance Limited **<br>Gruh Finance Limited **   | CRISIL AAA<br>CRISIL AAA | 800            |                              | 2.00         |                            |
| rivately placed / Unlisted<br>Gruh Finance Limited **<br>Gruh Finance Limited **<br>Otal   |                          | 800            | 9,037.50                     | 3.02         |                            |
| rivately placed / Unlisted<br>Gruh Finance Limited **<br>Gruh Finance Limited **<br>Iotal<br>GOVERNMENT SECURITIES   |                          | 800            |                              | 3.02         |                            |
| rivately placed / Unlisted Fruh Finance Limited ** Fru |                          | 5,000,000      | <b>9,037.50</b><br>5,285.29  | 1.77         | IN00201200                 |
| rivately placed / Unlisted Gruh Finance Limited ** Gruh Finance Limited ** Gotal GOVERNMENT SECURITIES GOVERNMENT GOVERNMENT 8.15% GOI11-JUN-2022 Gotal  | CRISIL AAA               |                | 9,037.50                     |              | IN00201200                 |
| rrivately placed / Unlisted Gruh Finance Limited ** Gruh Finance Limited **  otal GOVERNMENT SECURITIES ived Rates Bonds - Government 8.15% GO111-JUN-2022  otal OTHERS  | CRISIL AAA               |                | <b>9,037.50</b><br>5,285.29  | 1.77         | IN00201200                 |
|  | CRISIL AAA               |                | <b>9,037.50</b><br>5,285.29  | 1.77         | IN00201200                 |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

  \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets

| as on September 30, 2017 is Nil and its percentage to net assets is Nil. |                                     |                            |  |  |  |  |  |  |
|--|-------------------------------------|----------------------------|--|--|--|--|--|--|
| 2) Option wise per unit Net Asset Values are as follows:                 |                                     |                            |  |  |  |  |  |  |
| Option   | As on beginning of<br>the half-year | As on September 29, 2017#  |  |  |  |  |  |  |
|  |                                     |                            |  |  |  |  |  |  |
| Regular Plan - Monthly Dividend  | ₹ 10.8556                           | ₹ 10.8783                  |  |  |  |  |  |  |
| Regular Plan - Quarterly Dividend  | ₹ 10.7775                           | ₹ 10.7789                  |  |  |  |  |  |  |
| Regular Plan - Growth  | ₹ 15.6497                           | ₹ 16.2089                  |  |  |  |  |  |  |
| Regular Plan - Bonus   | ₹ 15.6497                           | ₹ 16.2089                  |  |  |  |  |  |  |
| Regular Plan - Annual Dividend   | ₹ 11.3463                           | ₹ 11.7518                  |  |  |  |  |  |  |
| Direct Plan - Monthly Dividend   | ₹ 11.0664                           | ₹ 11.1249                  |  |  |  |  |  |  |
| Direct Plan - Quarterly Dividend   | ₹ 11.1060                           | ₹ 11.1476                  |  |  |  |  |  |  |
| Direct Plan - Annual Dividend  | ₹ 11.4308                           | ₹ 11.8689                  |  |  |  |  |  |  |
| Direct Plan - Growth   | ₹ 15.9366                           | ₹ 16.5474                  |  |  |  |  |  |  |
| (3) The total outstanding exposure in (                                  | derivative instruments as on        | September 30, 2017 is Nil. |  |  |  |  |  |  |
|  |                                     |                            |  |  |  |  |  |  |

- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the dividend

| S:         |   |
|------------|---|
|            | lend per Unit   |
|            | Others  |
|            | ₹ 0.2409  |
| d ₹ 0.2745 | ₹ 0.2543  |
| NA         | NA  |
| ₹ 0.2600   | ₹ 0.2409  |
| ₹ 0.2745   | ₹ 0.2543  |
| NA         | NA  |
|            | Rate of divic Individuals & HUF  ₹ 0.2600  d ₹ 0.2745  NA  ₹ 0.2600  ₹ 0.2745 |

- (6) No bonus was declared during the half-year ended September 30, 2017
- (7) The Average Maturity Period of the Portfolio has been 1.96 years.(8) Investment in Repo of Corporate Debt Securities during the month ended September 30,
- (9) # AS September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| •   | L&T Ultra Short<br>Open-ended Pure | Income S       | cheme)                           |                         |                              |
|---|------------------------------------|----------------|----------------------------------|-------------------------|------------------------------|
| Name of the Instrument  | Rating                             | Quantity       | Market Value<br>(₹ in Lakhs)     | % to<br> NAV            | ISIN                         |
| DEBT INSTRUMENTS  |                                    |                | (C III Lakiis)                   | IVAV                    |                              |
| Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges      |                                    |                |                                  |                         |                              |
| Indian Railway Finance<br>Corporation Limited **                                | CRISIL AAA                         | 2,000          | 20,046.34                        | 8.41                    | INE053F07967                 |
| IC Housing Finance Limited ** National Bank for Agriculture &                   | CARE AAA<br>CRISIL AAA             | 2,000<br>1,250 | 20,015.32<br>12,539.73           | 8.39<br>5.26            | INE115A07LA:<br>INE261F08816 |
| Rural Development ** Export-Import Bank of India ** Housing Development Finance | CRISIL AAA<br>CRISIL AAA           | 1,000<br>100   | 10,096.52<br>10,022.26           | 4.23<br>4.20            | INE514E08ER5                 |
| Corporation Limited **  Mahindra & Mahindra Financial                           | IND AAA                            | 950            | 9,612.28                         | 4.03                    | INE774D07NC                  |
| ervices Limited **<br>lational Bank for Agriculture &                           | CRISIL AAA                         | 850            | 8,582.64                         | 3.60                    | INE261F08501                 |
| tural Development ** teliance JIO Infocomm Limited ** tower Finance Corporation | CRISIL AAA<br>CRISIL AAA           | 800<br>500     | 8,096.70<br>5,045.43             | 3.40<br>2.12            | INE110L07013                 |
| imited **<br>Bajaj Finance Limited **   | IND AAA                            | 500            | 5,039.77                         | 2.11                    | INE296A07LM                  |
| HDB Financial Services Limited **   | CRISIL AAA                         | 500            | 5,036.68                         | 2.11                    | INE756I07993                 |
| Powerlinks Transmission Limited **  | CRISIL AAA                         | 500            | 5,030.45                         | 2.11                    | INE297G08016                 |
| Sundaram Finance Limited **   | CRISIL AA+                         | 500            | 5,025.13                         | 2.11                    | INE660A07NP1                 |
| IC Housing Finance Limited ** Ultratech Cement Limited **                       | CARE AAA<br>CRISIL AAA             | 500<br>500     | 5,024.79<br>5,022.25             | 2.11                    | INE115A07JR0<br>INE481G07141 |
| Housing Development Finance Corporation Limited **                              | CRISIL AAA                         | 500            | 5,022.25                         | 2.11                    | INE001A07OJ                  |
| IC Housing Finance Limited ** ndian Railway Finance Corporation Limited **      | CRISIL AAA<br>CRISIL AAA           | 500<br>500     | 5,018.46<br>5,018.35             | 2.10<br>2.10            | INE115A07KA4<br>INE053F07975 |
| Sundaram Finance Limited **   | ICRA AA+                           | 500            | 5,016.08                         | 2.10                    | INE660A07OO2                 |
| HDB Financial Services Limited **   | CARE AAA                           | 500            | 5,009.98                         | 2.10                    | INE756I07AT9                 |
| Kotak Mahindra Prime Limited ** Power Finance Corporation                       | CRISIL AAA<br>CRISIL AAA           | 500<br>350     | 5,007.67<br>3,530.54             | 2.10<br>1.48            | INE916DA7MB<br>INE134E08FK4  |
| imited **<br>lural Electrification Corporation<br>imited **                     | CRISIL AAA                         | 300            | 3,018.58                         | 1.27                    | INE020B08815                 |
| imited<br>imall Industries Development<br>Bank of India **                      | CARE AAA                           | 250            | 2,544.97                         | 1.07                    | INE556F09619                 |
| Power Grid Corporation of ndia Limited **                                       | CRISIL AAA                         | 200            | 2,533.12                         | 1.06                    | INE752E07HG                  |
| eliance JIO Infocomm Limited **<br>lower Finance Corporation                    | CRISIL AAA<br>CRISIL AAA           | 250<br>250     | 2,527.66<br>2,526.63             | 1.06<br>1.06            | INE110L07021<br>INE134E08HN4 |
| imited ** lousing Development Finance corporation Limited **                    | CRISIL AAA                         | 25             | 2,513.03                         | 1.05                    | INE001A07OV                  |
| lousing Development Finance<br>Corporation Limited **                           | CRISIL AAA                         | 500            | 2,510.73                         | 1.05                    | INE001A07NK                  |
| edanta Limited ** lousing Development Finance                                   | CRISIL AA<br>CRISIL AAA            | 250<br>25      | 2,508.70<br>2,506.81             | 1                       | INE268A07129<br>INE001A07PK  |
| orporation Limited **<br>ATA Capital Financial Services<br>imited **            | CRISIL AA+                         | 250            | 2,505.08                         | 1.05                    | INE306N07IS8                 |
| ational Bank for Agriculture & ural Development **                              | CRISIL AAA                         | 200            | 2,029.24                         | 0.85                    | INE261F08592                 |
| /edanta Limited **  | CRISIL AA                          | 200            | 2,012.60                         | 0.84                    | INE205A07022                 |
| Sundaram Finance Limited **<br>/edanta Limited **                               | CRISIL AA+                         | 200            | 2,012.25                         | 0.84                    | INE660A07JF0                 |
| /edanta Limited **<br>/edanta Limited **  | CRISIL AA                          | 200            | 2,008.52                         | 0.84                    | INE268A07137                 |
| Aditya Birla Finance Limited **   | CRISIL AA<br>ICRA AA+              | 200<br>150     | 2,002.61<br>1,510.55             | 0.84                    | INE268A07103                 |
| OFC Bank Limited **   | ICRA AAA                           | 150            | 1,510.55                         | 0.63                    | INE092T08949                 |
| Rural Electrification Corporation imited **                                     | CRISIL AAA                         | 100            | 1,025.39                         | 0.43                    | INE020B07HY0                 |
| xport-Import Bank of India ** ower Finance Corporation                          | CRISIL AAA<br>CRISIL AAA           | 100<br>100     | 1,023.53<br>1,006.20             | 0.43<br>0.42            | INE514E08DA3<br>INE134E08FD9 |
| imited ** DFC Bank Limited ** Ower Finance Corporation                          | ICRA AAA                           | 100<br>100     | 1,005.75                         | 0.42                    | INE092T08782                 |
| ower Finance Corporation<br>imited **<br>xport-Import Bank of India **          | CRISIL AAA<br>CRISIL AAA           | 100            | 1,005.72<br>503.93               | 0.42                    | INE134E08DK9                 |
| Grasim Industries Limited **  | ICRA AAA                           | 46             | 463.04                           | 0.21                    | INE069A08038                 |
| Export-Import Bank of India **  Total   | CRISIL AAA                         | 20             | 201.05<br><b>212,868.55</b>      | 0.08                    | INE514E08CD9                 |
| Privately placed / Unlisted   |                                    |                |                                  |                         | 1                            |
| Gruh Finance Limited **   | ICRA AAA                           | 1,000          | 5,014.53                         | 2.10                    | INE580B07364                 |
| ata Sons Limited **   | CRISIL AAA                         | 250            | 2,516.42                         | 1.06                    | INE895D07404                 |
| Credit Suisse Finance (India)<br>Limited **                                     | CRISIL AAA                         | 25             | 2,514.69                         | 1.05                    | INE996L07114                 |
| Total   |                                    |                | 10,045.64                        | 4.21                    | 1                            |
| MONEY MARKET INSTRUMENTS  |                                    |                | .,                               |                         | 1                            |
| Commercial Paper /  |                                    |                |                                  |                         |                              |
| Certificate of Deposit ** Indiabulls Housing Finance                            | CRISIL A1+                         | 2,000          | 9,717.59                         | 4.08                    | INE148I14QM6                 |
| .imited<br>CICI Bank Limited  | ICRA A1+                           | 10,000         | 9,582.42                         | 4.02                    | INE090A166M                  |
| HDFC Bank Limited   | IND A1+                            | 10,000         | 9,560.56                         | 4.02                    | INE040A16BO                  |
| ndus Towers Limited   | CRISIL A1+                         | 1,000          | 4,838.99                         | 2.03                    | INE442K14166                 |
| lower Finance Corporation   | CARE A1+                           | 1,000          | 4,801.27                         | 2.01                    | INE134E14873                 |
| imited<br><b>'otal</b>  |                                    |                | 38,500.83                        | 16.15                   | -                            |
| OTHERS a) Collateralised Borrowing  |                                    |                | 335.18                           | 0.14                    |                              |
| and Lending Obligation/ Reverse Repo  |                                    |                | /22 205 57                       | (0.72)                  |                              |
| ) Net Receivables/(Payables)<br><b>Vet Assets</b>                               |                                    |                | (23,295.67)<br><b>238,454.53</b> | (9.72)<br><b>100.00</b> |                              |
| All corporate ratings are assig   | ned by rating agenci               | es like CRISI  | L: CARF: ICR.                    | Δ· INID                 |                              |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND. \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

(2) Option wise per unit Net Asset Values are as follows:

| option tise per unit rice / back raide | patient wise per diffic fleet back values are as follows: |                              |  |  |  |  |
|--|---|------------------------------|--|--|--|--|
| Option                                 | As on beginning of<br>the half-year                       | As on<br>September 29, 2017# |  |  |  |  |
| Regular Growth                         | ₹ 25.5586   | ₹ 26.4375                    |  |  |  |  |
| Regular Plan - Daily Dividend          | ₹ 10.2568   | ₹ 10.2568                    |  |  |  |  |
| Regular Plan - Weekly Dividend         | ₹ 10.8294   | ₹ 10.8829                    |  |  |  |  |
| Regular Plan - Monthly Dividend        | ₹ 12.7163   | ₹ 12.7066                    |  |  |  |  |
| Regular Plan - Semi Annual Dividend    | ₹ 20.0822   | ₹ 20.7728                    |  |  |  |  |
| Regular Plan - Growth                  | ₹ 26.5601   | ₹ 27.4735                    |  |  |  |  |
| Regular Plan - Bonus                   | ₹ 14.4875   | ₹ 14.9857                    |  |  |  |  |
| Direct Plan - Daily Dividend           | ₹ 10.4390   | ₹ 10.4390                    |  |  |  |  |
| Direct Plan - Weekly Dividend          | ₹ 10.9843   | ₹ 11.0412                    |  |  |  |  |
| Direct Plan - Monthly Dividend         | ₹ 12.8086   | ₹ 12.8249                    |  |  |  |  |
| Direct Plan - Growth                   | ₹ 26.9023   | ₹ 27.8760                    |  |  |  |  |
| Direct Plan - Bonus                    | ₹ 14.6741   | ₹ 15.2053                    |  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the

| dividend options of the Scheme are as follows: |                   |            |  |  |  |
|--|-------------------|------------|--|--|--|
| Option   | Rate of dividend  | d per Unit |  |  |  |
|  | Individuals & HUF | Others     |  |  |  |
| Regular Plan - Daily Dividend                  | ₹ 0.2505          | ₹ 0.2321   |  |  |  |
| Regular Plan - Weekly Dividend                 | ₹ 0.2264          | ₹ 0.2098   |  |  |  |
| Regular Plan - Monthly Dividend                | ₹ 0.3178          | ₹ 0.2944   |  |  |  |
| Direct Plan - Daily Dividend                   | ₹ 0.2681          | ₹ 0.2484   |  |  |  |
| Direct Plan - Weekly Dividend                  | ₹ 0.2417          | ₹ 0.2239   |  |  |  |
| Direct Plan - Monthly Dividend                 | ₹ 0.3178          | ₹ 0.2944   |  |  |  |
| Direct Plan - Semi Annual Dividend             | Nil               | Nil        |  |  |  |

- (6) No bonus was declared during the half-year ended September 30, 2017
- (7) The Average Maturity Period of the Portfolio has been 0.73 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| Name of the Instrument  | en-ended High<br>Rating                | Quantity                 | Market Value                        | % to                         | ISIN                                     |
|---|--|--------------------------|-------------------------------------|------------------------------|--|
| DEBT INSTRUMENTS  | natilig                                | Quantity                 | ( <b>₹</b> in Lakhs)                | % to<br>NAV                  | VIICI                                    |
| Fixed Rates Bonds - Corporate<br>Listed / Awaiting listing on   |  |                          |                                     |                              |  |
| Stock Exchanges<br>Sun Pharma Laboratories  | ICRA AAA                               | 1,500                    | 15,039.54                           | 1.21                         | INE915T080                               |
| imited **<br>Mahindra & Mahindra Financial<br>Services Limited **   | IND AAA                                | 1,500                    | 15,011.36                           | 1.21                         | INE774D07N                               |
| Total MONEY MARKET INSTRUMENTS  |  |                          | 30,050.90                           | 2.42                         |  |
| Commercial Paper / Certificate of Deposit **  |  |                          |                                     |                              |  |
| Power Finance Corporation Limited<br>Rural Electrification Corporation  | CRISIL A1+<br>CARE A1+                 | 9,000<br>9,000           | 44,729.78<br>44,404.38              | 3.61<br>3.58                 | INE134E148<br>INE020B144                 |
| imited<br>Axis Bank Limited<br>Cotal Mahindra Brime Limited   | ICRA A1+<br>CRISIL A1+                 | 39,000                   | 38,947.94<br>29,544.42              | 3.14<br>2.39                 | INE238A169<br>INE916D14A                 |
| Kotak Mahindra Prime Limited<br>Reliance Industries Limited<br>BJ Cards & Payment Services  | CRISIL A1+<br>CRISIL A1+<br>CRISIL A1+ | 6,000<br>5,900<br>5,500  | 29,344.42<br>29,318.28<br>27,204.62 | 2.39<br>2.37<br>2.20         | INE002A146<br>INE018E14J                 |
| Private Limited<br>Indiabulls Housing Finance   | CRISIL A1+                             | 5,000                    | 24,857.90                           | 2.20                         | INE148I14R                               |
| imited<br>/ijaya Bank   | CARE A1+                               | 25,000                   | 24,763.10                           | 2.00                         | INE705A16F                               |
| National Bank for Agriculture &<br>Rural Development<br>Aditya Birla Finance Limited  | CRISIL A1+<br>ICRA A1+                 | 5,000<br>5,000           | 24,751.00<br>24,732.88              | 2.00                         | INE261F14B<br>INE860H14Z                 |
| CICI Bank Limited CICI Bank Limited   | ICRA A1+<br>ICRA A1+                   | 25,000<br>25,000         | 24,706.13<br>24,640.55              | 1.99                         | INE090A161<br>INE090A163                 |
| /edanta_Limited<br>/edanta_Limited_   | CRISIL A1+<br>CRISIL A1+               | 4,800<br>4,400           | 23,862.22<br>21,915.08              | 1.93<br>1.77                 | INE205A14J<br>INE205A14J                 |
| Dewan Housing Finance<br>Corporation Limited<br>Reliance Retail Limited   | CRISIL A1+<br>CARE A1+                 | 4,000<br>4,000           | 19,948.50<br>19,889.50              | 1.61<br>1.61                 | INE202B14K<br>INE742O144                 |
| Aditva Birla Finance Limited  | ICRA A1+<br>CRISIL A1+                 | 4,000<br>4,000<br>4,000  | 19,857.32<br>19,826.94              | 1.60<br>1.60                 | INE860H14Z<br>INE115A146                 |
| IC Housing Finance Limited<br>Mahindra & Mahindra Financial<br>Pervices Limited   | CRISIL A1+                             | 4,000                    | 19,790.36                           | 1.60                         | INE774D14N                               |
| Shriram Transport Finance<br>Company Limited  | CRISIL A1+                             | 4,000                    | 19,784.38                           | 1.60                         | INE721A14A                               |
| ndia Infoline Finance Limited<br>FATA Capital Housing Finance<br>Limited  | ICRA A1+<br>CRISIL A1+                 | 4,000<br>4,000           | 19,765.54<br>19,698.36              | 1.60<br>1.59                 | INE866114V<br>IDIA001793                 |
| Reliance Industries Limited<br>DFC Bank Limited   | CRISIL A1+<br>ICRA A1+                 | 3,900<br>19,500          | 19,358.68<br>19,351.49              | 1.56<br>1.56                 | INE002A146<br>INE092T16B                 |
| ndusInd Bank Limited<br>ndia Infoline Finance Limited   | CRISIL A1+<br>ICRA A1+                 | 18,000<br>3,500          | 17,984.77<br>17,445.94              | 1.45<br>1.41                 | INE095A16U<br>INE866I14U                 |
| BI Cards & Payment Services<br>Private Limited<br>Reliance JIO Infocomm Limited   | CRISIL A1+<br>CARE A1+                 | 3,500<br>3,500           | 17,419.27<br>17,350.34              | 1.41                         | INE018E14K<br>INE110L14E                 |
| Piramal Finance Limited<br>Amba River Coke Limited  | ICRA A1+<br>CARE A1+                   | 3,500<br>3,500<br>3,500  | 17,330.34<br>17,280.29<br>17,209.68 | 1.39<br>1.39                 | INE641014A<br>INE503N140                 |
| long term take or pay<br>agreement with JSW Steel )   |  |                          |                                     |                              |  |
| Piramal Enterprises Limited IFL Facilities Services Limited Indiabulls Housing Finance  | ICRA A1+<br>ICRA A1+<br>CRISIL A1+     | 3,400<br>3,400<br>3,000  | 16,853.55<br>16,720.23<br>14,971.59 | 1.36<br>1.35<br>1.21         | INE140A14C<br>INE487L146<br>INE148I14S   |
| imited<br>ndia Infoline Housing Finance   | ICRA A1+                               | 3,000                    | 14,954.87                           | 1.21                         | INE477L14B                               |
| imited<br>Dewan Housing Finance   | CRISIL A1+                             | 3,000                    | 14,904.89                           | 1.20                         | INE202B14K                               |
| Corporation Limited<br>Aditya Birla Housing Finance<br>Limited  | ICRA A1+                               | 3,000                    | 14,890.16                           | 1.20                         | INE831R147                               |
| Reliance JIO Infocomm Limited<br>Bharat Aluminium Company   | CARE A1+<br>ICRA A1+                   | 3,000<br>3,000           | 14,820.50<br>14,808.47              | 1.20<br>1.20                 | INE110L14E<br>INE738C14E                 |
| imited<br>Muthoot Finance Limited   | CRISIL A1+                             | 3,000<br>2,900           | 14,765.61                           | 1.19                         | INE414G14G                               |
| Reliance JIO Infocomm Limited IFL Facilities Services Limited   | CARE A1+<br>ICRA A1+                   | 2,900<br>2,600<br>2,500  | 14,461.98<br>12,851.70              | 1.17                         | INE110L14E<br>INE487L145                 |
| Nelspun Renewables Energy Private Limited (Corporate  | CRISIL A1+<br>IND A1+                  | 2,500                    | 12,409.29<br>12,404.69              | 1.00<br>1.00                 | INE896L14A<br>INE296N140                 |
| ndostar Capital Finance Limited<br>Welspun Renewables Energy<br>Private Limited (Corporate<br>Juarantee of Tata Power<br>Company Ltd)<br>SW Steel Limited | 640544                                 | 2.500                    | 40.074.50                           |                              |  |
| SW Steel Limited<br>National Bank for Agriculture<br>& Rural Development  | CARE A1+<br>CRISIL A1+                 | 2,500<br>2,500           | 12,371.58<br>12,359.09              | 1.00<br>1.00                 | INE019A14C<br>INE261F14B                 |
| M Financial Services Limited<br>HDFC Credila Financial Services   | ICRA A1+<br>ICRA A1+                   | 2,000<br>2,000           | 9,990.73<br>9,978.90                | 0.81<br>0.81                 | INE012I14H<br>INE539K146                 |
| Private Limited<br>The Tata Power Company Limited   | ICRA A1+                               | 2,000                    | 9,955.86                            | 0.80                         | INE245A146                               |
| Mahindra Vehicle Manufacturers<br>.imited<br>/es Bank Limited   | ICRA A1+                               | 2,000<br>10,000          | 9,950.90<br>9,934.95                | 0.80                         | INE244N141<br>INE528G16L                 |
| Mahindra & Mahindra Financial<br>Services Limited   | IND A1+                                | 2,000                    | 9,931.48                            |                              | NE774D14M                                |
| DFC Bank Limited<br>Manappuram Finance Limited  | ICRA A1+<br>CRISIL A1+                 | 10,000<br>2,000          | 9,921.98<br>9,912.12                | 0.80<br>0.80                 | INE092T16B<br>INE522D140                 |
| Manappuram Finance Limited<br>Muthoot Finance Limited   | ICRA A1+<br>CRISIL A1+                 | 2,000<br>2,000           | 9,906.61<br>9,904.82                | 0.80                         | INE522D14G<br>INE414G14G                 |
| Mahindra Rural Housing Finance<br>Limited<br>Cholamandalam Investment and   | IND A1+<br>ICRA A1+                    | 2,000<br>2,000           | 9,900.13<br>9,897.26                | 0.80                         | INE9500149<br>INE121A140                 |
| inance Company Limited<br>Mahindra & Mahindra Financial   | IND A1+                                | 2,000                    | 9,896.39                            | 0.80                         | INE774D14N                               |
| Services Limited<br>Axis Bank Limited   | ICRA A1+                               | 10,000                   | 9,892.28                            | 0.80                         | INE238A167                               |
| SW Steel Limited Housing Development Finance Corporation Limited  | CARE A1+<br>ICRA A1+                   | 2,000<br>2,000           | 9,883.54<br>9,876.54                | 0.80                         | INE019A14C<br>INE001A14C                 |
| Kotak Mahindra Bank Limited   | ICRA A1+<br>CRISIL A1+                 | 2,000<br>10,000          | 9,869.55<br>9,856.34                | 0.80<br>0.80                 | INE523H14D<br>INE237A163                 |
| Manappuram Finance Limited<br>I.C Housing Finance Limited   | CRISIL A1+<br>CRISIL A1+               | 2,000<br>2,000<br>2,000  | 9,855.11<br>9,854.84                | 0.80                         | INE522D14G<br>INE115A146<br>INE377Y140   |
| Bajaj Finance Limited<br>Tata Motors Limited<br>HT Media Limited  | CRISIL A1+<br>ICRA A1+<br>CRISIL A1+   | 2,000<br>1,900<br>1,600  | 9,853.21<br>9,476.64<br>7,950.03    | 0.80<br>0.77<br>0.64         | INE377Y140<br> INE155A14N<br> INE501G144 |
| nfina Finance Limited<br>SW Steel Limited   | CRISIL A1+<br>CARE A1+                 | 1,500<br>1,500           | 7,425.31<br>7.408.85                | 0.64<br>0.60<br>0.60         | INE879F14A<br>INE019A140                 |
| M Financial Products Limited<br>M Financial Capital Limited   | ICRA A1+<br>CRISIL A1+                 | 1,000<br>700             | 4,953.34<br>3,497.38                | 0.40<br>0.28                 | INE523H14D<br>INE901W141                 |
| imited  | CRISIL A1+                             | 500                      | 2,4/2.98                            | 0.20                         | INE134E148                               |
| M Financial Capital Limited<br>Godrej & Boyce<br>Manufacturing Company Ltd  | CRISIL A1+<br>CRISIL A1+               | 500<br>200               | 2,466.99<br>996.23                  | 0.20<br>0.08                 | INE901W142<br>INE982D148                 |
| Housing Development Finance<br>Corporation Limited  | ICRA A1+                               | 200                      | 991.38                              | 0.08                         | INE001A14C                               |
| Axis Bank Limited<br>HDFC Bank Limited  | ICRA A1+<br>CARE A1+                   | 500<br>500               | 499.22<br>499.15                    | 0.04                         | INE238A169                               |
| Dewan Housing Finance<br>Corporation Limited<br>Godrej & Boyce  | CRISIL A1+<br>CRISIL A1+               | 100                      | 498.08<br>497.79                    | 0.04                         | INE202B14K<br>INE982D148                 |
| Manufacturing Company Ltd<br>Housing Development Finance<br>Corporation Limited   | ICRA A1+                               | 100                      | 497.79                              | 0.04                         | INE001A14R                               |
| Axis Bank Limited   | CRISIL A1+                             | 500                      | 496.90                              | 0.04                         | INE238A16T                               |
| Reliance JIO Infocomm Limited<br>/edanta Limited<br>  Intal   | CARE A1+<br>CRISIL A1+                 | 100<br>100               | 496.67<br>496.53                    | 0.04<br>0.04<br><b>95.68</b> | INE110L14E<br>  INE205A14J               |
| Total  Treasury Bill  TO DAY T-BILL 30-NOV-2017   | SOVEREIGN                              | 79,113,800               | <b>1,184,532.64</b> 78,333.50       | 6.32                         | IN002017X2                               |
| 91 DAY T-BILL 30-NOV-2017<br>91 DAY T-BILL 21-DEC-2017<br>91 DAY T-BILL 14-DEC-2017<br>91 DAY T-BILL 28-DEC-2017  | SOVEREIGN<br>SOVEREIGN                 | 40,000,000<br>21,500,000 | 39,468.76<br>21,238.73              | 3.19<br>1.71                 | IN002017X2<br>IN002017X2                 |
| Total .   | SOVEREIGN                              | 11,670,700               | 11,502.44<br>150,543.43             | 0.93<br><b>12.15</b>         | IN002017X3                               |
| Pero Coupon Bonds -   |  |                          | 2.70 (3.43                          |                              |  |
| Corporate Listed / Awaiting isting on Stock Exchanges ndia Infoline Finance Limited**   | ICRA AA                                | 500                      | 6,759.92                            | 0.55                         | INE8661077                               |
| Total<br>OTHERS<br>a) Fixed Deposits  |  |                          | 6,759.92                            | 0.55                         |  |
| a) Fixed Deposits<br>/ijaya Bank<br>Fotal   | FIXED DEPOSIT                          | 25,000,000               | 25,000.00                           | 2.02                         | IDIA001794                               |
| lotal<br>b) Collateralised Borrowing<br>and Lending Obligation/   |  |                          | <b>25,000.00</b><br>15,150.31       | <b>2.02</b><br>1.22          |  |
| Reverse Repo<br>(c) Net Receivables/(Payables)  |  |                          | (173,279.95)                        | (14.04)                      |  |
| Net Assets  |  |                          | 1,238,757.25                        |                              | 1  |

Notes:
(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

| 2) Option wise per unit Net Asset Values are as follows: |                                |                                     |                              |  |  |  |
|--|--------------------------------|-------------------------------------|------------------------------|--|--|--|
|  | Option                         | As on beginning of<br>the half-year | As on<br>September 29, 2017# |  |  |  |
|  | Regular Plan - Daily Dividend  | ₹1,011.7794                         | ₹1,011.7794                  |  |  |  |
|  | Regular Plan - Weekly Dividend | ₹ 1,002.4466                        | ₹ 1,002.3405                 |  |  |  |
|  | Regular Plan - Growth          | ₹2,224.7676                         | ₹2,297.7034                  |  |  |  |
|  | Regular Plan - Bonus           | ₹2,224.8970                         | ₹2,297.8145                  |  |  |  |
|  | Direct Plan - Daily Dividend   | ₹1,012.8887                         | ₹1,012.8887                  |  |  |  |
|  | Direct Plan - Weekly Dividend  | ₹1,001.2676                         | ₹1,001.1615                  |  |  |  |
|  | Direct Plan - Growth           | ₹2.230.0389                         | ₹2.303.8372                  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.

  (5) The dividends declared during the half-year ended September 30, 2017 under the dividend entities of the Schome are as follows:

| dividend options of the Scheme are | e as follows:     |             |
|------------------------------------|-------------------|-------------|
| Option                             | Rate of divider   | nd per Unit |
| •                                  | Individuals & HUF | Others      |
| Regular Plan - Daily Dividend      | ₹ 23.5748         | ₹ 21.8416   |
| Regular Plan - Weekly Dividend     | ₹ 23.4332         | ₹ 21.7105   |
| Direct Plan - Daily Dividend       | ₹ 23.8206         | ₹ 22.0693   |
|                                    |                   |             |

- Direct Plan Weekly Dividend ₹23.5749 ₹21.8417

  (6) No bonus was declared during the half-year ended September 30, 2017.

  (7) The Average Maturity Period of the Portfolio has been 0.16 years
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil. (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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## Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| L&T Equity Savings Fund<br>(An Open-ended Equity Growth Scheme) |   |                     |                              |              |                              |
|---|---|---------------------|------------------------------|--------------|------------------------------|
| Name of the Instrument  | Industry/   | Quantity            | Market Value<br>(₹ in Lakhs) | % to         | ISIN                         |
| EQUITY & EQUITY RELATED   | Rating  |                     | (K IN LAKES)                 | NAV          |                              |
| INSTRUMENTS Listed / Awaiting listing on                        |   |                     |                              |              |                              |
| <b>Stock Exchanges</b><br>Vedanta Limited                       | Non - Ferrous Metals                              | 177,000             | 556.22                       | 5.19         | INE205A0102                  |
| CG Power and Industrial<br>Solutions Limited                    | Industrial Capital Goods                          | 612,000             | 481.95                       | 4.50         | INE067A0102                  |
| The South Indian Bank Limited                                   | Banks   | 1,690,191           | 476.63                       | 4.45         | INE683A0102                  |
| Gujarat State Fertilizers &<br>Chemicals Limited                | Fertilisers                                       | 324,000             | 411.64                       | 3.84         | INE026A0102                  |
| Infosys Limited   | Software  | 33,000              | 296.97                       | 2.77         | INE009A0102                  |
| Ashok Leyland Limited   | Auto  | 210,000             | 258.51                       | 2.41         | INE208A0102                  |
| BEML Limited<br>Suzlon Energy Limited                           | Industrial Capital Goods Industrial Capital Goods | 15,000<br>1,290,000 | 237.89<br>201.24             | 2.22<br>1.88 | INE258A0101<br>INE040H0102   |
| Infibeam Incorporation Limited                                  | Software Software                                 | 144,000             | 185.18                       | 1.73         | INE483S0102                  |
| Indo Count Industries Limited                                   | Textiles - Cotton                                 | 178,500             | 176.63                       | 1.65         | INE483B0102                  |
| Reliance Infrastructure Limited GMR Infrastructure Limited      | Power<br>Construction Project                     | 32,500<br>855,000   | 151.14<br>140.22             | 1.41         | INE036A0101<br>INE776C0103   |
| Reliance Capital Limited  | Finance   | 22,500              | 131.85                       | 1.23         | INE013A0101                  |
| Jet Airways India Limited                                       | Transportation                                    | 24,000              | 115.64                       | 1.08         | INE802G0101                  |
| KPIT Technologies Limited National Aluminium Company            | Software<br>Non - Ferrous Metals                  | 80,000<br>104,000   | 96.76<br>81.28               | 0.90<br>0.76 | INE836A0103<br>INE139A0103   |
| Limited   | Donke   | 22,000              | 01.22                        | 0.76         | INFOCA A 01 02               |
| State Bank of India<br>HDFC Bank Limited                        | Banks<br>Banks                                    | 32,000<br>4,300     | 81.23<br>77.65               | 0.76<br>0.72 | INE062A0102                  |
| Jain Irrigation Systems Limited                                 | Industrial Products                               | 81,000              | 76.67                        | 0.72         | INE175A0103                  |
| Divi's Laboratories Limited                                     | Pharmaceuticals  Consumer Non Durables            | 8,700               | 74.45                        | 0.70         | INE361B01024                 |
| ITC Limited  Kotak Mahindra Bank Limited                        | Banks   | 28,100<br>7,200     | 72.58<br>72.16               | 0.68<br>0.67 | INE154A0102<br>INE237A0102   |
| ICICI Bank Limited  | Banks   | 25,850              | 71.50                        | 0.67         | INE090A0102                  |
| IDFC Limited<br>Larsen & Toubro Limited                         | Finance<br>Construction Project                   | 118,800<br>6.100    | 70.09<br>69.67               | 0.65<br>0.65 | INE043D0101<br>INE018A0103   |
| Hindustan Zinc Limited  | Non - Ferrous Metals                              | 22,600              | 66.87                        | 0.62         | INE267A0102                  |
| TV18 Broadcast Limited  | Media & Entertainment                             | 170,000             | 66.05                        | 0.62         | INE886H0102                  |
| Hindustan Unilever Limited<br>IndusInd Bank Limited             | Consumer Non Durables<br>Banks                    | 5,600               | 65.74<br>65.61               | 0.61<br>0.61 | INE030A0102<br>INE095A0101   |
| Hindalco Industries Limited                                     | Non - Ferrous Metals                              | 3,900<br>26,000     | 65.61<br>62.56               | 0.58         | INE038A0101                  |
| Housing Development Finance                                     | Finance   | 3,550               | 61.85                        | 0.58         | INE001A0103                  |
| Corporation Limited  Maruti Suzuki India Limited                | Auto  | 760                 | 60.63                        | 0.57         | INE585B01010                 |
| Raymond Limited   | Textile Products                                  | 7,200               | 58.47                        | 0.55         | INE301A0101                  |
| The Federal Bank Limited  | Banks<br>Gas                                      | 51,700              | 58.24                        | 0.54         | INE171A0102                  |
| Petronet LNG Limited  Bharat Electronics Limited                | Industrial Capital Goods                          | 24,200<br>34,100    | 55.95<br>55.51               | 0.52<br>0.52 | INE263A0102                  |
| Grasim Industries Limited                                       | Cement  | 4,500               | 51.03                        | 0.48         | INE047A0102                  |
| Kalpataru Power Transmission<br>Limited                         | Power   | 13,600              | 50.06                        | 0.47         | INE220B01022                 |
| Bank of Baroda  | Banks   | 35,000              | 48.16                        | 0.45         | INE028A0103                  |
| Future Lifestyle Fashions Limited                               | Retailing   | 14,300              | 48.16                        | 0.45         | INE45200101                  |
| Tata Communications Limited Bajaj Finserv Limited               | Telecom - Services<br>Finance                     | 7,000<br>900        | 47.97<br>46.39               | 0.45<br>0.43 | INE151A0101                  |
| Reliance Industries Limited                                     | Petroleum Products                                | 5,890               | 46.00                        | 0.43         | INE002A0101                  |
| IDFC Bank Limited   | Banks   | 81,000              | 45.68                        | 0.43         | INE092T01019                 |
| UPL Limited<br>Lupin Limited                                    | Pesticides<br>Pharmaceuticals                     | 5,830<br>4,400      | 45.39<br>44.62               | 0.42         | INE628A0103                  |
| Graphite India Limited  | Industrial Products                               | 12,000              | 44.60                        | 0.42         | INE371A0102                  |
| Taj GVK Hotels & Resorts Limited                                | Hotels  | 25,536              | 44.18                        | 0.41         | INE586B01026                 |
| Navin Fluorine International<br>Limited                         | Chemicals   | 6,300               | 43.98                        | 0.41         | INE048G0102                  |
| Sun Pharmaceutical Industries<br>Limited                        | Pharmaceuticals                                   | 8,600               | 43.28                        | 0.40         | INE044A0103                  |
| Indian Hume Pipe Company Limited                                | Construction Project                              | 8,600               | 42.40                        | 0.40         | INE323C01030                 |
| Bajaj Finance Limited   | Finance   | 2,300               | 42.28                        | 0.39         | INE296A0102                  |
| The Ramco Cements Limited ITD Cementation India Limited         | Cement<br>Construction                            | 6,040               | 41.82<br>41.02               | 0.39         | INE331A0103                  |
| Blue Star Limited   | Construction  Consumer Durables                   | 23,900<br>5,260     | 40.75                        | 0.38         | INE472A0103                  |
| Engineers India Limited   | Construction Project                              | 26,400              | 39.27                        | 0.37         | INE510A0102                  |
| Brigade Enterprises Limited Kajaria Ceramics Limited            | Construction Construction                         | 15,500              | 38.69<br>38.28               | 0.36<br>0.36 | INE791I01019                 |
| UltraTech Cement Limited  | Cement  | 5,400<br>970        | 37.39                        | 0.35         | INE481G0103                  |
| NBCC (India) Limited  | Construction                                      | 17,250              | 36.67                        | 0.34         | INE095N0102                  |
| Eicher Motors Limited ICICI Prudential Life Insurance           | Auto<br>Finance                                   | 117                 | 36.52<br>34.99               | 0.34<br>0.33 | INE066A0101                  |
| Company Limited   | rillance  | 9,000               | 54.99                        | 0.55         | INE/20G0101                  |
| Adani Ports and Special Economic<br>Zone Limited                | Transportation                                    | 9,200               | 34.66                        | 0.32         | INE742F01042                 |
| United Spirits Limited  | Consumer Non Durables                             | 1,400               | 33.57                        | 0.31         | INE854D0101                  |
| KNR Constructions Limited                                       | Construction                                      | 16,000              | 33.17                        | 0.31         | INE634I01029                 |
| Sobha Limited Zee Entertainment Enterprises                     | Construction Media & Entertainment                | 8,400<br>6,160      | 32.66<br>32.04               | 0.30         | INE671H0101<br>INE256A0102   |
| Limited   | Wedd & Effectallifier                             | 0,100               | 32.01                        | 0.50         | 1142230710102                |
| Multi Commodity Exchange of India Limited                       | Finance   | 3,000               | 31.17                        | 0.29         | INE745G0103                  |
| GAIL India Limited  | Gas   | 7,400               | 31.01                        | 0.29         | INE129A0101                  |
| K.P.R. Mill Limited   | Textile Products                                  | 4,098               | 30.87                        | 0.29         | INE930H0102                  |
| Prestige Estates Projects Limited  Oberoi Realty Limited        | Construction Construction                         | 11,200<br>7,000     | 30.60<br>29.67               | 0.29         | INE811K0101<br>INE093I01010  |
| Bharat Forge Limited  | Industrial Products                               | 5,000               | 29.45                        | 0.27         | INE465A0102                  |
| Tata Consultancy Services Limited                               | Software  Consumer Non Durables                   | 1,200               | 29.23                        | 0.27         | INE467B01029                 |
| Tata Global Beverages Limited<br>Finolex Cables Limited         | Industrial Products                               | 14,000<br>4,903     | 28.81<br>26.57               | 0.27<br>0.25 | INE235A0102                  |
| KEC International Limited                                       | Construction Project                              | 8,600               | 26.40                        | 0.25         | INE389H0102                  |
| Yes Bank Limited  | Banks   | 7,500               | 26.25                        | 0.25         | INE528G0102                  |
| JK Lakshmi Cement Limited<br>Asian Paints Limited               | Cement Consumer Non Durables                      | 6,400<br>2,080      | 24.83<br>23.54               | 0.23<br>0.22 | INE786A0103.                 |
| HCL Technologies Limited  | Software  | 2,690               | 23.53                        | 0.22         | INE860A0102                  |
| Hindustan Petroleum Corporation<br>Limited                      | Petroleum Products                                | 5,400               | 23.05                        | 0.22         | INE094A0101                  |
| Sadbhav Engineering Limited                                     | Construction Project                              | 7,750               | 22.78                        | 0.21         | INE226H0102                  |
| Housing Development and   | Construction                                      | 40,000              | 22.60                        | 0.21         | INE191I01012                 |
| Infrastructure Limited<br>Axis Bank Limited                     | Banks   | 4,400               | 22.40                        | 0.21         | INE238A0103                  |
| Shreyas Shipping & Logistics                                    | Transportation                                    | 4,960               | 21.90                        | 0.20         | INE757B0101                  |
| Limited  Dollar Industries Limited                              | Textile Products                                  | 5,000               | 20.32                        | 0.19         | INE325C0103                  |
| Ahluwalia Contracts India Limited                               | Construction                                      | 6,479               | 19.83                        | 0.19         | INE758C0102                  |
| Colgate Palmolive (India) Limited                               | Consumer Non Durables                             | 1,400               | 14.93                        | 0.14         | INE259A0102                  |
| Fortis Healthcare Limited  Ajanta Pharma Limited                | Healthcare Services Pharmaceuticals               | 8,100<br>800        | 11.66<br>9.08                | 0.11         | INE061F01013<br>INE031B01049 |
| Aditya Birla Capital Limited                                    | Finance   | 4,550               | 8.36                         | 0.08         | INE674K0101                  |
| Dixon Technologies (India) Limited                              | Consumer Durables                                 | 145                 | 3.84                         | 0.04         | INE935N01012                 |
|   |   |                     | 7,221.59                     | 67.42        |                              |

| Name of the Instrument  | Industry/             | Quantity | Market Value | % to   | ISIN         |
|---|-----------------------|----------|--------------|--------|--------------|
|   | Rating                |          | (₹ in Lakhs) | NAV    |              |
| Zee Entertainment Enterprises<br>Limited                                      | Media & Entertainment | 33,285   | 3.30         | 0.03   | INE256A04022 |
| Total   |                       |          | 3.30         | 0.03   |              |
| BONDS & NCDs  |                       |          |              |        |              |
| Listed / awaiting listing on the stock exchanges                              |                       |          |              |        |              |
| India Infoline Housing Finance<br>Limited **                                  | CRISIL AA             | 50,000   | 522.36       | 4.88   | INE477L07040 |
| S.D. Corporation Private Limited<br>(Shapoorji Pallonji DSRA<br>Guarantee) ** | ICRA AA(SO)           | 5        | 506.82       | 4.73   | INE660N0804  |
| CLP Wind Farms India Private<br>Limited **                                    | IND AA                | 5        | 504.59       | 4.71   | INE336K0701  |
| Total   |                       |          | 1,533.77     | 14.32  |              |
| OTHERS  |                       |          |              |        |              |
| Deposits (placed as margins)  |                       |          |              |        |              |
| (a) Fixed Deposits  |                       |          |              |        |              |
| HDFC Bank Limited   | 62 days               |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 366 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 324 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 326 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 246 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 103 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 106 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 107 days              |          | 99.00        | 0.92   |              |
| HDFC Bank Limited   | 108 days              |          | 99.00        | 0.92   |              |
| Total   |                       |          | 891.00       | 8.28   |              |
| (b) Margin as Cash Margin   |                       |          | 172.43       | 1.61   |              |
| (c) Collateralised Borrowing and<br>Lending Obligation                        |                       |          | 1,371.26     | 12.80  |              |
| (d) Net Receivables/(Payables)  |                       |          | (481.61)     | (4.46) |              |
| Net Assets  |                       |          | 10,711.74    | 100.00 |              |

#### Notes:

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

(2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net

(3) Option wise per unit Net Asset Values are as follows:

| Option                            | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|-----------------------------------|-------------------------------------|------------------------------|
| Regular Plan - Growth             | ₹ 15.949                            | ₹ 16.545                     |
| Regular Plan - Monthly Dividend   | ₹ 12.179                            | ₹ 12.149                     |
| Regular Plan - Quarterly Dividend | ₹ 11.664                            | ₹ 11.850                     |
| Direct Plan -Growth               | ₹ 16.460                            | ₹ 17.150                     |
| Direct Plan -Monthly Dividend     | ₹ 12.132                            | ₹ 12.315                     |
| Direct Plan -Quarterly Dividend   | ₹ 12.223                            | ₹ 12.485                     |

(4) Derivative disclosure for the period ending September 30, 2017:

| Underlying  | Long / | Futures     | Current      | Margin     |
|---|--------|-------------|--------------|------------|
| · -   | Short  | Price when  | price of the | maintained |
|   |        | purchased ₹ | contract ₹   | in ₹ Lakhs |
| The South Indian Bank Limited                     | Short  | 28.65       | 28.35        | 90.04      |
| Ajanta Pharma Limited                             | Short  | 1,219.00    | 1,139.10     | 1.46       |
| Ashok Leyland Limited                             | Short  | 113.78      | 123.35       | 42.81      |
| Bank of Baroda                                    | Short  | 139.37      | 138.00       | 7.57       |
| BEML Limited                                      | Short  | 1,656.07    | 1,592.70     | 37.04      |
| CG Power and Industrial Solutions<br>Limited      | Short  | 82.65       | 79.05        | 76.27      |
| Colgate Palmolive (India) Limited                 | Short  | 1,069.45    | 1,064.55     | 2.34       |
| Fortis Healthcare Limited                         | Short  | 154.50      | 144.70       | 1.85       |
| GMR Infrastructure Limited                        | Short  | 16.50       | 16.50        | 25.86      |
| Gujarat State Fertilizers &<br>Chemicals Limited  | Short  | 132.32      | 127.70       | 78.13      |
| Housing Development and<br>Infrastructure Limited | Short  | 60.89       | 56.70        | 4.75       |
| ICICI Bank Limited                                | Short  | 279.51      | 277.90       | 5.98       |
| Indo Count Industries Limited                     | Short  | 110.83      | 99.25        | 43.93      |
| IDFC Limited                                      | Short  | 60.13       | 59.30        | 11.02      |
| IDFC Bank Limited                                 | Short  | 57.33       | 56.65        | 7.24       |
| Infibeam Incorporation Limited                    | Short  | 140.46      | 129.55       | 53.81      |
| Infosys Limited                                   | Short  | 902.88      | 901.30       | 46.62      |
| Jet Airways India Limited                         | Short  | 482.11      | 484.00       | 19.63      |
| Jain Irrigation Systems Limited                   | Short  | 95.50       | 95.20        | 12.69      |
| KPIT Technologies Limited                         | Short  | 118.88      | 121.55       | 15.44      |
| Multi Commodity Exchange of<br>India Limited      | Short  | 1,015.73    | 1,044.10     | 4.90       |
| National Aluminium Company<br>Limited             | Short  | 77.86       | 78.40        | 17.32      |
| Raymond Limited                                   | Short  | 798.90      | 816.65       | 10.13      |
| Reliance Capital Limited                          | Short  | 724.86      | 589.25       | 29.63      |
| Reliance Infrastructure Limited                   | Short  | 466.59      | 467.05       | 23.76      |
| State Bank of India                               | Short  | 259.36      | 254.40       | 4.78       |
| Suzlon Energy Limited                             | Short  | 17.18       | 15.65        | 34.60      |
| Tata Communications Limited                       | Short  | 676.68      | 688.85       | 7.54       |
| TV18 Broadcast Limited                            | Short  | 40.99       | 38.95        | 10.98      |
| Vedanta Limited                                   | Short  | 304.31      | 315.35       | 83.00      |

Total outstanding position (as at September 30,2017) in Derivative Instruments is Rs 4,513.52 lakhs

Total percentage of existing assets hedged through futures is 41.97%

b)For the half-year ended September 30,2017 following were the hedging transactions through futures which have been squared off/expired

| Total Number of     | Total Number of   | Gross Notional     | Gross Notional | Net Profit/Loss |
|---------------------|-------------------|--------------------|----------------|-----------------|
| contracts where     |                   | Value of contracts |                | value on all    |
| futures were bought | futures were sold |                    | where futures  | contracts       |
|                     |                   | were bought        | were sold      | combined        |
|                     |                   | (₹ In Lakhs)       | (₹ In Lakhs)   | (₹ In Lakhs)    |
| 3.591.00            | 3.276             | 22.194             | 19.654         | (207.67)        |

- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| aividend options of the selicine are | dividend options of the seneme are as follows: |                       |  |  |  |  |
|--------------------------------------|--|-----------------------|--|--|--|--|
| Option                               | Rate of dividend per Unit                      |                       |  |  |  |  |
|                                      | Individuals & HUF                              | Others                |  |  |  |  |
| Regular Plan - Monthly Dividend      | ₹ 0.4800                                       | ₹ 0.4800              |  |  |  |  |
| Regular Plan - Quarterly Dividend    | ₹ 0.2500                                       | ₹ 0.2500              |  |  |  |  |
| Direct Plan - Monthly Dividend       | ₹ 0.3200                                       | ₹ 0.3200              |  |  |  |  |
| Direct Plan - Quarterly Dividend     | ₹ 0.2500                                       | ₹ 0.2500              |  |  |  |  |
| The Average Maturity Deried of the   | Dartfalia has been 0.00                        | waste / For Dobt part |  |  |  |  |

- (7) The Average Maturity Period of the Portfolio has been 0.89 years ( For Debt part
- (8) No bonus was declared during half-year ended September 30, 2017 (9) The portfolio turnover ratio of the Scheme for the half-year ended September 30,

- (10) Investment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
  - (11) # As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| (An Open-end   | L&T Monthly Inco<br>ed Income Scheme         |                 |                              | turns)                | 1                            |
|--|--|-----------------|------------------------------|-----------------------|------------------------------|
| Name of the Instrument   | Industry/Rating                              | Quantity        | Market Value<br>(₹ in Lakhs) | % to<br>NAV           | ISIN                         |
| EQUITY & EQUITY RELATED INSTRUMENTS  |  |                 | (*                           |                       |                              |
| Listed / Awaiting listing  |  |                 |                              |                       |                              |
| on Stock Exchanges<br>HDFC Bank Limited  | Banks  | 2,310           | 41.71                        | 0.72                  | INE040A01026                 |
| Housing Development Finance<br>Corporation Limited   | Finance                                      | 1,980           | 34.49                        | 0.60                  | INE001A01036                 |
| Maruti Suzuki India Limited  | Auto   | 380             | 30.32                        | 0.52                  | INE585B01010                 |
| IndusInd Bank Limited<br>ITC Limited   | Banks<br>Consumer Non Durables               | 1,800<br>11,000 | 30.28<br>28.41               | 0.52                  | INE095A01012<br>INE154A01025 |
| The Ramco Cements Limited  | Cement                                       | 3,770           | 26.10                        | 0.45                  | INE331A01037                 |
| Vedanta Limited<br>Future Lifestyle Fashions Limited   | Non - Ferrous Metals<br>Retailing            | 8,300<br>7,290  | 26.08<br>24.55               | 0.45<br>0.42          | INE205A01025<br>INE452O01016 |
| UPL Limited  | Pesticides                                   | 3,070           | 23.90                        | 0.41                  | INE628A01036                 |
| Blue Star Limited<br>Dishman Carbogen Amcis Limited  | Consumer Durables Pharmaceuticals            | 3,050<br>6,620  | 23.63<br>22.36               | 0.41                  | INE472A01039<br>INE385W01011 |
| Hindalco Industries Limited  | Non - Ferrous Metals                         | 9,200           | 22.14                        | 0.38                  | INE038A01020                 |
| State Bank of India<br>The India Cements Limited   | Banks<br>Cement                              | 8,600<br>12,400 | 21.83<br>21.37               | 0.38<br>0.37          | INE062A01020<br>INE383A01012 |
| Kotak Mahindra Bank Limited  | Banks  | 2,100           | 21.05                        | 0.36                  | INE237A01028                 |
| Grasim Industries Limited<br>Engineers India Limited   | Cement<br>Construction Project               | 1,850<br>13,500 | 20.98<br>20.08               | 0.36<br>0.35          | INE047A01021<br>INE510A01028 |
| Reliance Industries Limited  | Petroleum Products                           | 2,420           | 18.90                        | 0.33                  | INE002A01018                 |
| Sobha Limited<br>Bajaj Finance Limited   | Construction<br>Finance                      | 4,800<br>1,000  | 18.66<br>18.38               | 0.32                  | INE671H01015<br>INE296A01024 |
| Indraprastha Gas Limited   | Gas  | 1,200           | 17.66                        | 0.32                  | INE203G01019                 |
| Bajaj Finserv Limited<br>Eicher Motors Limited   | Finance<br>Auto                              | 340<br>55       | 17.53<br>17.17               | 0.30                  | INE918I01018<br>INE066A01013 |
| Larsen & Toubro Limited  | Construction Project                         | 1,500           | 17.17                        | 0.30                  | INE018A01030                 |
| Muthoot Finance Limited UltraTech Cement Limited   | Finance<br>Cement                            | 3,600<br>440    | 17.10<br>16.96               | 0.30<br>0.29          | INE414G01012<br>INE481G01011 |
| K.P.R. Mill Limited  | Textile Products                             | 2,245           | 16.91                        | 0.29                  | INE930H01023                 |
| Birla Corporation Limited Zee Entertainment Enterprises  | Cement<br>Media & Entertainment              | 1,800<br>3,100  | 16.20<br>16.12               | 0.28<br>0.28          | INE340A01012<br>INE256A01028 |
| Limited  |  |                 |                              |                       |                              |
| Indian Oil Corporation Limited Tata Chemicals Limited  | Petroleum Products<br>Chemicals              | 3,870<br>2,400  | 15.50<br>15.44               | 0.27<br>0.27          | INE242A01010<br>INE092A01019 |
| ABB India Limited  | Industrial Capital Goods                     | 1,100           | 15.39                        | 0.27                  | INE117A01022                 |
| GAIL India Limited<br>Shree Cements Limited  | Gas<br>Cement                                | 3,630<br>80     | 15.21<br>14.86               | 0.26<br>0.26          | INE129A01019<br>INE070A01015 |
| Asian Paints Limited   | Consumer Non Durables                        | 1,300           | 14.71                        | 0.25                  | INE021A01026                 |
| Lumax Industries Limited<br>Bharat Electronics Limited   | Auto Ancillaries<br>Industrial Capital Goods | 1,130<br>8.580  | 14.02<br>13.97               | 0.24                  | INE162B01018<br>INE263A01024 |
| CARE Ratings Limited   | Finance                                      | 1,020           | 13.90                        | 0.24                  | INE752H01013                 |
| ICICI Bank Limited<br>Sterlite Technologies Limited  | Banks<br>Telecom - Equipment &               | 4,900<br>6,000  | 13.55<br>13.42               | 0.23                  | INE090A01021<br>INE089C01029 |
| , and the second | Accessories                                  |                 |                              |                       |                              |
| Ashoka Buildcon Limited<br>ICICI Prudential Life Insurance   | Construction Project<br>Finance              | 7,100<br>3,400  | 13.33<br>13.22               | 0.23                  | INE442H01029<br>INE726G01019 |
| Company Limited  | Construction                                 |                 |                              |                       | INIE7E0C01030                |
| Ahluwalia Contracts India Limited<br>United Spirits Limited  | Construction Consumer Non Durables           | 4,265<br>530    | 13.06<br>12.71               | 0.23                  | INE758C01029<br>INE854D01016 |
| Sun Pharmaceutical Industries  | Pharmaceuticals                              | 2,474           | 12.45                        | 0.21                  | INE044A01036                 |
| Limited<br>Trent Limited   | Retailing                                    | 4,100           | 12.12                        | 0.21                  | INE849A01020                 |
| Brigade Enterprises Limited  | Construction                                 | 4,800           | 11.98                        | 0.21                  | INE791I01019                 |
| Max Financial Services Limited<br>Hindustan Unilever Limited   | Finance<br>Consumer Non Durables             | 2,020<br>1,000  | 11.94<br>11.74               | 0.21                  | INE180A01020<br>INE030A01027 |
| Petronet LNG Limited   | Gas  | 5,000           | 11.56                        | 0.20                  | INE347G01014                 |
| Yes Bank Limited<br>Axis Bank Limited  | Banks<br>Banks                               | 3,250<br>2,100  | 11.38<br>10.69               | 0.20<br>0.18          | INE528G01027<br>INE238A01034 |
| Aurobindo Pharma Limited   | Pharmaceuticals                              | 1,510           | 10.44                        | 0.18                  | INE406A01037                 |
| Aditya Birla Capital Limited<br>Bharti Airtel Limited  | Finance<br>Telecom - Services                | 5,600<br>2,600  | 10.29<br>10.13               | 0.18<br>0.17          | INE674K01013<br>INE397D01024 |
| Jindal Steel & Power Limited   | Ferrous Metals                               | 7,200           | 9.69                         | 0.17                  | INE749A01030                 |
| Indian Bank<br>Tata Steel Limited  | Banks<br>Ferrous Metals                      | 3,600<br>1,200  | 9.41<br>7.83                 | 0.16<br>0.14          | INE562A01011<br>INE081A01012 |
| Endurance Technologies Limited   | Auto Ancillaries                             | 770             | 7.64                         | 0.13                  | INE913H01037                 |
| NCC Limited<br>HCL Technologies Limited  | Construction Project<br>Software             | 7,500<br>702    | 6.22<br>6.14                 | 0.11                  | INE868B01028<br>INE860A01027 |
| Tata Consultancy Services Limited  | Software                                     | 212             | 5.16                         | 0.09                  | INE467B01029                 |
| Lupin Limited<br>Hindustan Petroleum   | Pharmaceuticals Petroleum Products           | 400<br>700      | 4.06<br>2.99                 | 0.07<br>0.05          | INE326A01037<br>INE094A01015 |
| Corporation Limited  | retroleum rioddets                           | 700             |                              |                       | INCOSTACTOTS                 |
| Total<br>PREFERENCE SHARES   |  |                 | 1,044.15                     | 18.04                 |                              |
| Listed / Awaiting listing on   |  |                 |                              |                       |                              |
| Stock Exchanges<br>lee Entertainment Enterprises   | Media & Entertainment                        | 11,550          | 1.14                         | 0.02                  | INE256A04022                 |
| imited<br>otal   |  |                 | 1,14                         | 0.02                  |                              |
| DEBT INSTRUMENTS   |  |                 | 1.14                         | 0.02                  |                              |
| Fixed Rates Bonds - Corporate<br>Listed / Awaiting listing on  |  |                 |                              |                       |                              |
| Stock Exchanges  | CDICIL AAA                                   | F0              | 546.54                       |                       | INIE264500527                |
| National Bank for Agriculture & Rural Development **   | CRISIL AAA                                   | 50              | 516.51                       | 8.92                  | INE261F08527                 |
| Indian Railway Finance   | CRISIL AAA                                   | 50              | 501.16                       | 8.65                  | INE053F07967                 |
| Corporation Limited ** Rural Electrification   | CRISIL AAA                                   | 50              | 500.14                       | 8.64                  | INE020B08AB1                 |
| Corporation Limited Reliance Industries Limited **   | CRISIL AAA                                   | 50              | 497.55                       | 8.59                  | INE002A08476                 |
| Power Grid Corporation of India  | CRISIL AAA                                   | 25              | 260.42                       | l .                   | INE752E07MG9                 |
| Limited ** ICICI Bank Limited **   | ICRA AA+                                     | 25              | 255.11                       | 4.40                  | INE090A08TW2                 |
| Total  |  | -5              | 2,530.89                     | 43.70                 |                              |
| GOVERNMENT SECURITIES Fixed Rates Bonds - Government   |  |                 |                              |                       |                              |
| 07.59% GOI 11-JAN-2026   | SOVEREIGN                                    | 1,000,000       | 1,038.02                     | 17.92                 | IN0020150093                 |
| 06.97% GOI 06-SEP-2026<br><b>Total</b>   | SOVEREIGN                                    | 1,000,000       | 1,003.45<br><b>2,041.47</b>  | 17.33<br><b>35.25</b> | IN0020160035                 |
| OTHERS   |  |                 | 2,041.4/                     | JJ.23                 |                              |
| (a) Collateralised Borrowing<br>and Lending Obligation/  |  |                 |                              |                       |                              |
| Reverse Repo   |  |                 | 159.72                       | 2.76                  |                              |
| (b) Net Receivables/(Payables)<br>Net Assets   |  |                 | 13.93<br><b>5.791.30</b>     | 0.23<br><b>100.00</b> |                              |

5.791.30 100.00 Net Assets All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND. \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines

^Monthly income is not assured and is subject to the availability of distributable surplus.

### Notes:

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

|     | Assets as on september 30, 2017                           | is ivii aliu its percentagi | e to fiet assets is ivii. |  |  |  |  |  |  |
|-----|---|-----------------------------|---------------------------|--|--|--|--|--|--|
| (2) | (2) Option wise per unit Net Asset Values are as follows: |                             |                           |  |  |  |  |  |  |
|     | Option  | As on beginning of          | As on                     |  |  |  |  |  |  |
|     |   | the half-year               | September 29#, 2017       |  |  |  |  |  |  |
|     | Regular Plan - Monthly Dividend                           | ₹11.1933                    | ₹11.0615                  |  |  |  |  |  |  |
|     | Regular Plan - Quarterly Dividend                         | ₹ 11.7056                   | ₹11.6131                  |  |  |  |  |  |  |
|     | Regular Plan - Growth                                     | ₹31.5402                    | ₹ 32.5050                 |  |  |  |  |  |  |
|     | Direct Plan - Monthly Dividend                            | ₹11.6411                    | ₹11.5662                  |  |  |  |  |  |  |
|     | Direct Plan - Quarterly Dividend                          | ₹ 11.9569                   | ₹11.9168                  |  |  |  |  |  |  |
|     | Direct Plan - Growth                                      | ₹ 32 <u>4</u> 7 <u>4</u> 4  | ₹33 5906                  |  |  |  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the

dividend options of the Scheme are as follows: Rate of dividend per Unit Individuals & HUF Regular Plan - Monthly Dividend Regular Plan - Quarterly Dividend ₹ 0.3145 ₹ 0.3011 ₹ 0.3250 Direct Plan - Monthly Dividend ₹ 0.3145

- Direct Plan Quarterly Dividend ₹ 0.3250 (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 5.85 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

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## Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| L&T Gilt Fund (An Open-ended dedicated gilt [government securities] scheme) |           |           |                              |             |              |
|---|-----------|-----------|------------------------------|-------------|--------------|
| Name of the Instrument  | Rating    | Quantity  | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN         |
| Government Securities   |           |           |                              |             |              |
| Fixed Rates Bonds - Government  |           |           |                              |             |              |
| 06.79% GOI 15-MAY-2027  | SOVEREIGN | 8,000,000 | 8,070.40                     | 41.05       | IN0020170026 |
| 06.97% GOI 06-SEP-2026  | SOVEREIGN | 3,000,000 | 3,010.34                     | 15.31       | IN0020160035 |
| 07.72% GOI 25-MAY-2025  | SOVEREIGN | 2,500,000 | 2,611.06                     | 13.28       | IN0020150036 |
| 07.59% GOI 11-JAN-2026  | SOVEREIGN | 1,000,000 | 1,038.02                     | 5.28        | IN0020150093 |
| 07.06% GOI 10-OCT-2046  | SOVEREIGN | 500,000   | 487.45                       | 2.48        | IN0020160068 |
| Total   |           |           | 15,217.27                    | 77.40       |              |
| OTHERS  |           |           |                              |             |              |
| (a) Collateralised Borrowing  |           |           |                              |             |              |
| and Lending Obligation/<br>Reverse Repo                                     |           |           | 6,070.99                     | 30.88       |              |
| (b) Net Receivables/(Payables)  |           |           | (1,629.27)                   | (8.28)      |              |
| Net Assets  |           |           | 19,658.99                    | 100.00      |              |
| Notes:  |           | •         | •                            |             |              |

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

(2) Option wise per unit Net Asset Values are as follows:

| 2) Option wise per unit Net Asset v | Option wise per unit Net Asset values are as follows. |                 |  |  |  |  |  |
|-------------------------------------|---|-----------------|--|--|--|--|--|
| Option                              | As on beginning of                                    | As on September |  |  |  |  |  |
|                                     | the half-year   | 29, 2017 #      |  |  |  |  |  |
| Regular Plan - Quarterly Dividence  | ₹ 12.7918   | ₹ 12.4613       |  |  |  |  |  |
| Regular Plan - Growth               | ₹ 42.1229   | ₹ 43.0106       |  |  |  |  |  |
| Direct Plan - Quarterly Dividend    | ₹ 13.2568   | ₹13.0336        |  |  |  |  |  |
| Direct Plan - Growth                | ₹ 43.5580   | ₹ 44.8016       |  |  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                            | Rate of dividend per Unit           |          |  |
|-----------------------------------|-------------------------------------|----------|--|
|                                   | Individuals & HUF Others            |          |  |
| Regular Plan - Quarterly Dividend | ₹ 0.4334                            | ₹ 0.4015 |  |
| Direct Plan - Quarterly Dividend  | ₹ 0.4334                            | ₹ 0.4015 |  |
| No bonus was declared during the  | half-year ended September 30, 2017. |          |  |

- (7) The Average Maturity Period of the Portfolio has been 7.50 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30. 2017 is Nil.
- (9) # As September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| (4  | L&T Floating<br>An Open-ended I                                      |   |   |  |  |
|---|--|---|---|--|--|
| Name of the Instrument  | Rating   | Quantity                                      | Market Value<br>(₹ in Lakhs)  | % to<br>NAV  | ISIN   |
| DEBT INSTRUMENTS Fixed Rates Bonds - Corporate Listed / Awaiting listing on Stock Exchanges   |  |   |   |  |  |
| Future Retail Limited ** Manappuram Finance Limited ** Adani Transmission Limited ** IIFL Facilities Services Limited ** Hinduja Leyland Finance Limited ** India Infoline Finance Limited ** Total | CARE AA-<br>CRISIL AA-<br>IND AA +<br>ICRA AA<br>CARE AA-<br>ICRA AA | 250<br>250<br>250<br>200<br>200<br>200<br>100 | 2,546.62<br>2,546.02<br>2,529.04<br>2,007.88<br>2,000.09<br>1,059.98<br>12,689.63 | 4.51<br>4.51<br>4.48<br>3.56<br>3.55<br>1.88<br><b>22.49</b> | INE623B07198<br>INE522D07AB4<br>INE931S07017<br>INE487L08013<br>IDIA00179412<br>INE866I08196 |
| Privately placed / Unlisted<br>Sunny View Estates Private<br>Limited (Shapoorji Pallonji<br>DSRA Guarantee) **  | ICRA AA(SO)  | 200   | 2,019.30  | 3.58   | INE195S08017   |
| Reliance Broadcast Network<br>Limited (Letter of Comfort/<br>DSRA Guarantee of Reliance<br>Capital) **  | CARE AA-(SO)   | 100   | 1,053.97  | 1.87   | INE445K07163   |
| Business Broadcast News<br>Holding Limited (Corporate<br>Guarantee - Reliance Capital<br>Limited) **  | CARE AA+(SO)   | 100   | 1,050.40  | 1.86   | INE333L07045   |
| Reliance Broadcast Network<br>Limited (Letter of Comfort/DSRA<br>Guarantee of Reliance Capital) **  | CARE AA-(SO)   | 100   | 1,038.48  | 1.84   | INE445K07155   |
| S.D. Corporation Private Limited<br>(Shapoorji Pallonji DSRA<br>Guarantee) **   | ICRA AA(SO)  | 10  | 1,008.05  | 1.79   | INE660N08037   |
| Total   |  |   | 6,170.20  | 10.94  |  |
| MONEY MARKET INSTRUMENTS<br>Commercial Paper /<br>Certificate of Deposit **   |  |   |   |  |  |
| Tata Motors Limited<br>Vedanta Limited<br>Reliance JIO Infocomm Limited<br>Piramal Enterprises Limited<br>JM Financial Capital Limited<br>Amba River Coke Limited (long                             | ICRA A1+<br>CRISIL A1+<br>CARE A1+<br>ICRA A1+<br>CRISIL A1+         | 700<br>500<br>500<br>500<br>500               | 3,447.40<br>2,490.35<br>2,478.62<br>2,478.46<br>2,466.99                          | 6.11<br>4.41<br>4.39<br>4.39<br>4.37                         | INE155A14MS<br>INE205A14JO2<br>INE110L14EW!<br>INE140A14QS;<br>INE901W1423;                  |
| term take or pay agreement<br>with JSW Steel )<br>Entertainment Network India   | CARE A1+   | 500   | 2,458.53  | 4.36   | INE503N14052   |
| Limited<br>ICICI Bank Limited<br>Indiabulls Housing Finance<br>Limited  | CRISIL A1+<br>CRISIL A1+<br>CRISIL A1+                               | 500<br>2,500<br>500                           | 2,449.96<br>2,429.72<br>2,428.94  | 4.34<br>4.31<br>4.31   | INE265F14021<br>INE090A167K9<br>INE148I14QN4   |
| Indus Towers Limited Dewan Housing Finance Corporation Limited  | CRISIL A1+<br>CRISIL A1+   | 500<br>500                                    | 2,419.49<br>2,377.23  | 4.29<br>4.21   | INE442K14166<br>INE202B14KF3   |
| Indostar Capital Finance Limited<br>JM Financial Products Limited<br>Jhajjar Power Limited<br><b>Total</b>  | CRISIL A1+<br>ICRA A1+<br>IND A1+                                    | 500<br>400<br>100                             | 2,373.10<br>1,998.19<br>499.39<br><b>32,796.37</b>                                | 4.21<br>3.54<br>0.89<br><b>58.13</b>                         | INE896L14AMI<br>INE523H14XP1<br>INE165K14528   |
| Zero Coupon Bonds - Corpora<br>Privately placed / Unlisted  | te   |   |   |  |  |
| Sprit Textiles Limited ** Total   | BWR AA-(so)  | 200   | 2,018.76<br><b>2,018.76</b>   | 3.58<br><b>3.58</b>  | INE069R07133   |
| OTHERS (a) Collateralised Borrowing and Lending Obligation/ Reverse Repo  |  |   | 375.39  | 0.67   |  |
| (b) Net Receivables/(Payables)<br>Net Assets  |  |   | 2,362.80<br><b>56,413.15</b>  | 4.19<br><b>100.00</b>  |  |

Corporate ratings are assigned by rating agencies like CRISIL; CARS; ICRA; IND. indicates thinly traded / non traded securities as defined in SEBI Regulations and

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

(2) Option wise per unit Net Asset Values are as follows:

Option

As on beginning of the balf way. As on beginning of the half-year
₹ 10.8591 As on September 29, 2017#
₹ 10.8591 Regular Plan - Weekly Dividend Regular Plan - Monthly Dividend ₹ 12 9464 Regular Plan - Growth Direct Plan - Daily Dividend Direct Plan - Weekly Dividend Direct Plan - Monthly Dividend NIL @ ₹ 13.0478

Direct Plan - Growth ₹ 16.1964 ₹ 16.8662 ② Net Asset Value as on the beginning of the half-year is not available as there were Nil investors as on March 31,2017. (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.

is NII.

(4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nii.

(5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

Option

Rate of dividend per Unit

| Option |                                 | kate of dividend per offit |          |  |  |  |
|--------|---------------------------------|----------------------------|----------|--|--|--|
|        |                                 | Individuals & HUF          | Others   |  |  |  |
|        | Regular Plan - Daily Dividend   | ₹ 0.2984                   | ₹ 0.2765 |  |  |  |
|        | Regular Plan - Weekly Dividend  | ₹ 0.3061                   | ₹ 0.2836 |  |  |  |
|        | Regular Plan - Monthly Dividend | ₹ 0.3395                   | ₹ 0.3145 |  |  |  |
|        | Direct Plan - Daily Dividend    | ₹ 0.3179                   | ₹ 0.2946 |  |  |  |
|        | Direct Plan - Weekly Dividend   | ₹ 0.1843                   | ₹ 0.1708 |  |  |  |
|        | Direct Plan - Monthly Dividend  | ₹ 0.3395                   | ₹ 0.3145 |  |  |  |
|        |                                 |                            |          |  |  |  |

(6) No bonus was declared during the half-year ended September 30, 2017.
(7) The Average Maturity Period of the Portfolio has been 0.61 years.
(8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.

(9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

|   | L&T Banking and F<br>(An Open-ended |           |                              |             | I            |
|---|-------------------------------------|-----------|------------------------------|-------------|--------------|
| Name of the Instrument  | Rating                              | Quantity  | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN         |
| DEBT INSTRUMENTS  |                                     |           |                              |             |              |
| Fixed Rates Bonds - Corporate   |                                     |           |                              |             |              |
| Listed / Awaiting listing on  |                                     |           |                              |             |              |
| Stock Exchanges   |                                     |           |                              |             |              |
| National Bank for Agriculture &<br>Rural Development **                 | CRISIL AAA                          | 400       | 4,000.97                     | 6.90        | INE261F0890  |
| National Highways Authority of<br>India **                              | CRISIL AAA                          | 350       | 3,506.53                     | 6.05        | INE906B07FE  |
| NTPC Limited **   | CRISIL AAA                          | 350       | 3,461.69                     | 5.97        | INE733E07KH  |
| Power Finance Corporation  Limited **                                   | CRISIL AAA                          | 290       | 2,982.86                     | 5.14        | INE134E08GS  |
| Export-Import Bank of India **  | CRISIL AAA                          | 250       | 2,673.96                     | 4.61        | INE514E08CI8 |
| Indian Railway Finance<br>Corporation Limited **                        | CRISIL AAA                          | 250       | 2,600.30                     | 4.48        | INE053F09HI  |
| Small Industries Development<br>Bank of India **                        | CARE AAA                            | 250       | 2,540.36                     | 4.38        | INE556F0959  |
| Rural Electrification Corporation<br>Limited                            | CRISIL AAA                          | 250       | 2,500.68                     | 4.31        | INE020B08AB  |
| Rural Electrification Corporation<br>Limited **                         | CRISIL AAA                          | 250       | 2,488.68                     | 4.29        | INE020B08AD  |
| Reliance Industries Limited **  | CRISIL AAA                          | 250       | 2,487.77                     | 4.29        | INE002A0847  |
| Nuclear Power Corporation Of India Limited **                           | CRISIL AAA                          | 200       | 2,134.27                     | 3.68        | INE206D0815  |
| Indian Railway Finance<br>Corporation Limited **                        | CARE AAA                            | 200       | 2,025.37                     | 3.49        | INE053F0791  |
| Power Finance Corporation<br>Limited **                                 | CRISIL AAA                          | 200       | 2,015.02                     | 3.48        | INE134E08IZ6 |
| Power Grid Corporation of India<br>Limited **                           | CRISIL AAA                          | 100       | 1,036.71                     | 1.79        | INE752E07NJ  |
| NTPC Limited **   | CRISIL AAA                          | 100       | 1,035.10                     | 1.79        | INE733E07JY  |
| Power Finance Corporation   | CRISIL AAA                          | 100       | 1,034.25                     | 1.78        | INE134E08HP  |
| Power Grid Corporation of   | CRISIL AAA                          | 100       | 1,031.38                     | 1.78        | INE752E07NN  |
| NHPC Limited **   | IND AAA                             | 1,000     | 1,030.97                     | 1.78        | INE848E0761  |
| National Bank for Agriculture<br>& Rural Development **                 | CRISIL AAA                          | 100       | 1,014.62                     | 1.75        | INE261F0859  |
| National Bank for Agriculture<br>& Rural Development **                 | CRISIL AAA                          | 100       | 1,009.72                     | 1.74        | INE261F0850  |
| Indian Railway Finance<br>Corporation Limited **                        | CRISIL AAA                          | 100       | 989.19                       | 1.71        | INE053F0794: |
| Export-Import Bank of India **  | CRISIL AAA                          | 50        | 531.02                       | 0.92        | INE514E0895  |
| Power Grid Corporation of   | CRISIL AAA                          | 50        | 512.36                       | 0.88        | INE752E07MI  |
| Rural Electrification  Corporation Limited **                           | CRISIL AAA                          | 25        | 258.68                       | 0.45        | INE020B0895  |
| Total   |                                     |           | 44,902.46                    | 77.44       |              |
| MONEY MARKET INSTRUMENTS  |                                     |           |                              |             |              |
| Commercial Paper /<br>Certificate of Deposit **                         |                                     |           |                              |             |              |
| ICICI Bank Limited  | ICRA A1+                            | 2,500     | 2,436.32                     | 4.20        | INE090A169L  |
| Total   |                                     |           | 2,436.32                     | 4.20        |              |
| GOVERNMENT SECURITIES   |                                     |           |                              |             |              |
| Fixed Rates Bonds - Government  |                                     |           |                              |             |              |
| 08.12% GOI 10-DEC-2020  | SOVEREIGN                           | 2,500,000 | 2,615.30                     | 4.51        | IN0020120054 |
| Total   |                                     |           | 2,615.30                     | 4.51        |              |
| OTHERS  |                                     |           |                              |             |              |
| (a) Collateralised Borrowing<br>and Lending Obligation/<br>Reverse Repo |                                     |           | 5,786.54                     | 9.98        |              |
| (b) Net Receivables/(Payables)  |                                     |           | 2,241.34                     | 3.87        |              |
| Net Assets  |                                     |           | 57,981.96                    | 100.00      |              |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

indicates thinly traded / non traded securities as defined in SEBI Regulations and

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

| L&T Banking and PSU Debt Fund (Contd)                 |                  |                    |  |  |  |  |
|---|------------------|--------------------|--|--|--|--|
| (An Open-ended Debt Scheme)                           |                  |                    |  |  |  |  |
| Option wise per unit Net Asset Values are as follows: |                  |                    |  |  |  |  |
| Option  | As on beginning  | As on              |  |  |  |  |
|   | of the half-year | September 29, 2017 |  |  |  |  |
| Regular Plan - Daily Dividend                         | ₹ 10.4906        | ₹ 10.4973          |  |  |  |  |
| Regular Plan - Weekly Dividend                        | ₹ 10.4615        | ₹10.4747           |  |  |  |  |
| Regular Plan - Monthly Dividend                       | ₹ 10.5311        | ₹ 10.5793          |  |  |  |  |
| Regular Plan - Growth                                 | ₹ 14.4441        | ₹ 15.0121          |  |  |  |  |
| Direct Plan - Weekly Dividend                         | ₹ 10.4575        | ₹10.4777           |  |  |  |  |
| Direct Plan - Monthly Dividend                        | ₹ 10.7036        | ₹ 10.7835          |  |  |  |  |
| Direct Plan - Growth                                  | ₹14.7213         | ₹ 15.3346          |  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                          | Rate of dividend per Unit |          |
|---------------------------------|---------------------------|----------|
|                                 | Individuals & HUF         | Others   |
| Regular Plan - Daily Dividend   | ₹ 0.2877                  | ₹ 0.2666 |
| Regular Plan - Weekly Dividend  | ₹ 0.2819                  | ₹ 0.2612 |
| Regular Plan - Monthly Dividend | ₹ 0.2600                  | ₹ 0.2409 |
| Direct Plan - Weekly Dividend   | ₹ 0.2938                  | ₹ 0.2722 |
| Direct Plan - Monthly Dividend  | ₹ 0.2600                  | ₹ 0.2409 |

- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 2.74 years
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| L&T Flexi Bond Fund<br>(An Open-ended Income Scheme) |            |           |                              |                         |              |
|--|------------|-----------|------------------------------|-------------------------|--------------|
| Name of the Instrument                               | Rating     | Quantity  | Market Value<br>(₹ in Lakhs) | % to<br>NAV             | ISIN         |
| DEBT INSTRUMENTS                                     |            |           |                              |                         |              |
| Fixed Rates Bonds - Corporate                        |            |           |                              |                         |              |
| Listed / Awaiting listing on<br>Stock Exchanges      |            |           |                              |                         |              |
| Nuclear Power Corporation Of<br>India Limited **     | CRISIL AAA | 50        | 533.57                       | 6.23                    | INE206D0815  |
| NHPC Limited **                                      | IND AAA    | 20        | 202.51                       | 2.36                    | INE848E0798  |
| NHPC Limited **                                      | IND AAA    | 20        | 201.07                       | 2.35                    | INE848E07AC  |
| NHPC Limited **                                      | IND AAA    | 20        | 201.01                       | 2.35                    | INE848E0799  |
| NHPC Limited **                                      | IND AAA    | 20        | 200.97                       | 2.34                    | INE848E07AA  |
| NHPC Limited **                                      | IND AAA    | 20        | 200.91                       | 2.34                    | INE848E07AB  |
| Total  |            |           | 1,540.04                     | 17.97                   |              |
| GOVERNMENT SECURITIES                                |            |           |                              |                         |              |
| 06.79% GOI 15-MAY-2027                               | SOVEREIGN  | 4,500,000 | 4,539.60                     | 52.97                   | IN0020170026 |
| 06.97% GOI 06-SEP-2026                               | SOVEREIGN  | 500,000   | 501.72                       | 5.85                    | IN002016003  |
| 07.68% GOI 15-DEC-2023                               | SOVEREIGN  | 50,000    | 52.23                        | 0.61                    | IN002015001  |
| Total  |            |           | 5,093.55                     | 59.43                   |              |
| OTHERS   |            |           |                              |                         |              |
| (a) Collateralised Borrowing and Lending Obligation/ |            |           | 2 755 00                     | 32.16                   |              |
| Reverse Repo   |            |           | 2,755.99                     |                         |              |
| (b) Net Receivables/(Payables) Net Assets            |            |           | (819.14)<br><b>8.570.44</b>  | (9.56)<br><b>100.00</b> |              |
| Net Assets   |            |           | 8,5/0.44                     | 100.00                  |              |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND. indicates thinly traded / non traded securities as defined in SEBI Regulations and

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

dividend options of the Scheme are as follows

| Option                         | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|--------------------------------|-------------------------------------|------------------------------|
| Regular Plan - Dividend        | ₹11.1394                            | ₹11.1266                     |
| Regular Plan - Annual Dividend | ₹ 10.8223                           | ₹11.1145                     |
| Regular Plan - Growth          | ₹ 17.8873                           | ₹ 18.3703                    |
| Direct Plan - Dividend         | ₹ 12.0945                           | ₹12.1813                     |
| Direct Plan- Annual Dividend   | NIL @                               | ₹ 11.1545                    |
| Direct Plan - Growth           | ₹ 18.3070                           | ₹ 18.8835                    |

- @ Net Asset Value as on the beginning of the half-year is not available as there were Nil investors as on March 31, 2017.
- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the
- Rate of dividend per Unit Others Individuals & HUF Regular Plan - Dividend ₹ 0.2239 ₹ 0.2074 Regular Plan - Annual Dividend
- ₹ 0.2095 ₹ 0.1941 (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 6.90 years
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

L&T Cash Fund

| (.<br>Name of the Instrument   | An Open-ended<br>Rating                | Quantity         | eme)<br>  Market Value   | % to  | ISIN  |
|--|--|------------------|--|---|---|
| vaine or the instrument  | Rating                                 | Quantity         | Market Value<br>(₹ in Lakhs)   | % to<br>NAV   | ISIN  |
| DEBT INSTRUMENTS<br>Fixed Rates Bonds - Corporate  |  |                  |  |   |   |
| Listed / Awaiting listing<br>on Stock Exchanges  |  |                  |  |   |   |
| Adani Transmission Limited **  | IND AA +                               | 550              | 5,606.68   | 5.87  | INE931S0702                                 |
| Bharat Aluminium Company<br>Limited **   | ICRA AA-                               | 500              | 4,998.25   | 5.24  | INE738C0705                                 |
| Tata Power Renewable Energy<br>Limited **  | CARE AA(SO)                            | 350              | 3,533.37   | 3.70  | INE607M080                                  |
| ndiabulls Housing Finance<br>Limited **  | CARE AAA                               | 350              | 3,530.54   | 3.70  | INE148I07HF                                 |
| Essel Propack Limited **   | CARE AA                                | 350              | 3,522.32   | 3.69  | INE255A075                                  |
| ndostar Capital Finance Limited **<br>Muthoot Finance Limited **   | CARE AA-<br>CRISIL AA                  | 30<br>300,000    | 3,111.89<br>3,033.14   | 3.26<br>3.18  | INE896L0730<br>INE414G07C0                  |
| I M Financial Products Limited **<br>Hinduja Leyland Finance Limited **  | ICRA AA<br>CARE AA-                    | 300<br>300       | 3,013.34<br>3,000.13   | 3.16<br>3.14  | INE523H076<br>INE146O072                    |
| Cholamandalam Investment and Finance Company Limited **  | ICRA AA                                | 250              | 2,585.54   | 2.71  | INE121A08L                                  |
| ndia Infoline Finance Limited ** Amba River Coke Limited **  | CARE AA<br>CARE AA-                    | 237,000<br>240   | 2,462.33<br>2,423.59   | 2.58<br>2.54  | INE86610759                                 |
| HPCL-Mittal Pipelines Limited  | ICRA AA                                | 150              | 2,375.38   | 2.49  | INE803N070                                  |
| Long term take or pay<br>agreement with HPCL) **   |  |                  |  |   |   |
| ndiabulls Housing Finance<br>imited **   | CARE AAA                               | 200,000          | 2,044.64   | 2.14  | INE148I07G                                  |
| Dewan Housing Finance Corporation Limited **   | CARE AAA                               | 200,000          | 2,037.84   | 2.13  | INE202B07I                                  |
| uture Retail Limited **  | CARE AA-                               | 200              | 2,037.30   | 2.13  | INE623B071                                  |
| Manappuram Finance Limited **<br>FL Facilities Services Limited **   |  | 200<br>200       | 2,024.55<br>2,007.88   | 2.12  | INE522D079<br>INE487L080                    |
| Nadhar Housing Finance Limited ** Manappuram Finance Limited **  | CARE AA+(SO)<br>CRISIL AA-             | 200<br>180       | 2,002.35<br>1,833.14   | 2.10<br>1.92  | INE538L074<br>INE522D07A                    |
| Velspun Renewables Energy<br>Private Limited (Corporate  | CARE AA(SO)                            | 150              | 1,489.54   | 1.56  | INE296N080                                  |
| juarantee of Tata Power  |  |                  |  |   |   |
| Company Ltd) **<br>ndia Infoline Finance Limited **  | ICRA AA                                | 100              | 1,059.98   | 1.11  | INE8661081                                  |
| Dewan Housing Finance<br>Corporation Limited **  | CARE AAA                               | 100,000          | 1,019.79   | 1.07  | INE202B07II                                 |
| Oriental Nagpur Betul Highway imited (Nhai Annuity   | CRISIL AAA(SO)                         | 915              | 931.57   | 0.98  | INE105N073                                  |
| eceivables) **<br>Oriental Nagpur Betul Highway  | CRISIL AAA(SO)                         | 821              | 832.44   | 0.87  | INE105N073                                  |
| imited (Nhai Annuity   | CNISIE AAA(30)                         | 021              | 052.44   | 0.07  | INCTOSINO75                                 |
| eceivables) **<br>Oriental Nagpur Betul Highway  | CRISIL AAA(SO)                         | 787              | 794.42   | 0.83  | INE105N073                                  |
| imited (Nhai Annuity<br>eceivables) **   |  |                  |  |   |   |
| Oriental Nagpur Betul Highway imited (Nhai Annuity   | CRISIL AAA(SO)                         | 770              | 773.98   | 0.81  | INE105N073                                  |
| eceivables) **<br>Dewan Housing Finance  | CARE AAA                               | 50,006           | 509.53   | 0.53  | INE202B07H                                  |
| orporation Limited **  |  | '                |  |   |   |
| Dewan Housing Finance<br>Corporation Limited **  | CARE AAA                               | 21,822           | 223.89   | 0.23  | INE202B07I                                  |
| otal<br>rivately placed / Unlisted   |  |                  | 64,819.34  | 67.89   |   |
| Jusiness Broadcast News<br>Holding Limited (Corporate  | CARE AA+(SO)                           | 250              | 2,671.24   | 2.80  | INE333L070                                  |
| Guarantee - Reliance   |  |                  |  |   |   |
| apital Limited) **<br>IPCL-Mittal Energy Limited   | ICRA AA                                | 150              | 2,397.42   | 2.51  | INE137K070                                  |
| Long term take or pay<br>greement with HPCL) **  |  |                  |  |   |   |
| eliance Broadcast Network imited (Letter of Comfort/   | CARE AA-(SO)                           | 200              | 2,107.95   | 2.21  | INE445K071                                  |
| SRA Guarantee of Reliance<br>apital) **  |  |                  |  |   |   |
| Frand View Estate Private  | ICRA AA(SO)                            | 20               | 2,015.11   | 2.11  | INE347N080                                  |
| imited ( Shapoorji Pallonji<br>Sra Guarantee ) **  |  |                  |  |   |   |
| nox Air Products Limited **<br>eliance Broadcast Network   | CRISIL AA<br>CARE AA-(SO)              | 150<br>150       | 1,547.63<br>1,532.26   | 1.62<br>1.61  | INE321A071<br>INE445K071                    |
| imited (Letter of Comfort/<br>SRA Guarantee of Reliance  |  |                  | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,                                |   |   |
| Capital) **  | INID AA                                | 45               | 4 542 76   | 4.50  | INFORCEOR                                   |
| LP Wind Farms India Private<br>imited **   | IND AA                                 | 15               | 1,513.76   | 1.59  | INE336K070                                  |
| nox Air Products Limited ** .D. Corporation Private  | CRISIL AA<br>ICRA AA(SO)               | 150<br>10        | 1,509.80<br>1,008.05   | 1.58<br>1.06  | INE321A071<br>INE660N080                    |
| imited (Shapoorji Pallonji   | 10101701(30)                           | 10               | 1,000.03   | 1.00  | 111200011000                                |
| SRA Guarantee) **<br>ssential Hospitality Private  | CARE AA(SO)                            | 620              | 640.62   | 0.67  | INE896V070                                  |
| imited (Backed by Lease<br>entals from Dewan Housing   |  |                  |  |   |   |
| inance Corporation) ** ssential Hospitality Private  | CARE AA(SO)                            | 495              | 507.99   | 0.53  | INE896V070                                  |
|  |  | .55              |  |   |   |
|  | i                                      |                  |  | 0.40  | INITOOC VOT                                 |
| entals from Dewan Housing inance Corporation) **   | C. 1. 1. (C.O.)                        | 205              | 1  | 0.42  | INE896V070                                  |
| lentals from Dewan Housing<br>inance Corporation) **<br>issential Hospitality Private  | CARE AA(SO)                            | 395              | 401.91   |   |   |
| lentals from Dewan Housing inance Corporation) ** issential Hospitality Private imited (Backed by Lease lentals from Dewan Housing   | CARE AA(SO)                            | 395              | 401.91   |   |   |
| entals from Dewán Housing<br>innece Corporation) **<br>ssential Hospitality Private<br>imited (Backed by Lease<br>entals from Dewan Housing<br>inance Corporation) **<br>ssential Hospitality Private  | CARE AA(SO)                            | 395<br>295       | 401.91<br>297.32   | 0.31  | INE896V070                                  |
| entals from Dewán Housing inance Corporation) ** sscential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan   |  |                  |  | 0.31  | INE896V070                                  |
| entals from Dewán Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News   |  |                  |  | 0.31  |   |
| entals from Dewan Housing inance Corporation) ** sscential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** sscential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News lolding Limited (Corporate iuarantee - Reliance   | CARE AA(SO)                            | 295              | 297.32   |   |   |
| entals from Dewán Housing Inspection of the State of the  | CARE AA(SO)  CARE AA+(SO)              | 295              | 297.32   |   | INE333L070                                  |
| entals from Dewán Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News lolding Limited (Corporate juarantee - Reliance Lapital Limited) ** ssential Hospitality Private imited (Backed by Lease  | CARE AA(SO)                            | 295<br>15        | 297.32<br>157.56   | 0.17  | INE333L070                                  |
| entals from Dewán Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News lolding Limited (Corporate juarantee - Reliance apital Limited) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) **  | CARE AA(SO)  CARE AA+(SO)              | 295<br>15        | 297.32<br>157.56<br>50.01  | 0.17  | INE333L070                                  |
| tentals from Dewán Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** tusiness Broadcast News tolding Limited (Corporate in interest in the corporation) ** sential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** inance Corporation) **   | CARE AA(SO)  CARE AA+(SO)              | 295<br>15        | 297.32<br>157.56   | 0.17  | INE333L070                                  |
| entals from Dewán Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News lolding Limited (Corporate Guarantee - Reliance Lapital Limited) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing inance Corporation) ** otal error Coupon Bonds - Corporate Steel / Awaiting listing on   | CARE AA(SO)  CARE AA+(SO)              | 295<br>15        | 297.32<br>157.56<br>50.01  | 0.17  | INE333L070                                  |
| tentals from Dewán Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** usiness Broadcast News Indiding Limited (Corporate in interest | CARE AA(SO)  CARE AA+(SO)              | 295<br>15        | 297.32<br>157.56<br>50.01<br>18,358.63                                 | 0.17<br>0.05<br><b>19.24</b><br>0.43                  | INE333L070                                  |
| entals from Dewán Housing innance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing innance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News lolding Limited (Corporate Guarantee - Reliance Lapital Limited) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing innance Corporation) ** otal erro Coupon Bonds - Corporate isted / Awaiting listing on tock Exchanges M Financial Products Limited ** otal erro Coupon Bonds - Corporate ental from the coupon Bonds - Corporate isted / Power Bonds - Corporate isted / Awaiting listing on tock Exchanges M Financial Products Limited ** otal erro Coupon Bonds - Corporate   | CARE AA(SO)  CARE AA+(SO)  CARE AA(SO) | 295<br>15<br>148 | 297.32<br>157.56<br>50.01  | 0.17<br>0.05  | INE333L070                                  |
| inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan lousing Finance Corporate susiness Broadcast News lolding Limited (Corporate suarantee - Reliance Lapital Limited) ** ssential Hospitality Private imited (Backed by Lease tentals from Dewan Housing inance Corporation) ** interest Coupon Bonds - Corporate isted / Awaiting listing on istock Exchanges M. Financial Products Limited ** total tero Coupon Bonds - Corporate trivately placed / Unlisted  | CARE AA(SO)  CARE AA+(SO)  CARE AA(SO) | 295<br>15<br>148 | 297.32<br>157.56<br>50.01<br>18,358.63<br>414.67<br>414.67             | 0.17<br>0.05<br>19.24<br>0.43<br>0.43                 | INE333L070 INE896V070 INE896V077            |
| imited (Backed by Lease centals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease centals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease centals from Dewan Housing Finance Corporation) ** susiness Broadcast News dolding Limited (Corporate Guarantee - Reliance Capital Limited) ** ssential Hospitality Private imited (Backed by Lease centals from Dewan Housing Finance Corporation) ** cotal Cero Coupon Bonds - Corporate Guarantee - Reliance Corporation) ** cotal Cero Coupon Bonds - Corporate Cotal Cero Coupon Bonds - Corporate Corporate Coupon Bonds - Corporate Cero Coup | CARE AA(SO)  CARE AA+(SO)  CARE AA(SO) | 295<br>15<br>148 | 297.32<br>157.56<br>50.01<br>18,358.63                                 | 0.17<br>0.05<br><b>19.24</b><br>0.43                  | INE896V070 INE896V070 INE896V070 INE523H077 |
| inance Corporation) ** ssential Hospitality Private imited (Backed by Lease ientals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease ientals from Dewan Housing inance Corporation) ** ssential Hospitality Private imited (Backed by Lease ientals from Dewan dousing Finance Corporate iusiness Broadcast News folding Limited (Corporate ignatial Limited) ** ssential Hospitality Private imited (Backed by Lease ientals from Dewan Housing inance Corporation) ** iotal ieno Coupon Bonds - Corporate isted / Awaiting listing on itock Exchanges M Financial Products Limited ** iotal iero Coupon Bonds - Corporate iviately placed / Unlisted prit Textiles Limited ** otal TTHERS a) Collateralised Borrowing  | CARE AA(SO)  CARE AA+(SO)  CARE AA(SO) | 295<br>15<br>148 | 297.32<br>157.56<br>50.01<br>18,358.63<br>414.67<br>414.67             | 0.17<br>0.05<br><b>19.24</b><br>0.43<br><b>0.43</b>   | INE333L070 INE896V070 INE896V077            |
| entals from Dewán Housing innance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing innance Corporation) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan lousing Finance Corporation) ** usiness Broadcast News lolding Limited (Corporate Guarantee - Reliance Lapital Limited) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing innance Corporation) ** usiness Broadcast News lolding Limited (Corporate Guarantee - Reliance Lapital Limited) ** ssential Hospitality Private imited (Backed by Lease entals from Dewan Housing innance Corporation) ** otal ero Coupon Bonds - Corporate isted / Awaiting listing on tock Exchanges M Financial Products Limited ** otal ero Coupon Bonds - Corporate rivately placed / Unlisted prit Textiles Limited ** otal DTHERS   | CARE AA(SO)  CARE AA+(SO)  CARE AA(SO) | 295<br>15<br>148 | 297.32<br>157.56<br>50.01<br>18,358.63<br>414.67<br>414.67<br>3,028.14 | 0.17<br>0.05<br>19.24<br>0.43<br>0.43<br>3.17<br>3.17 | INE333L070 INE896V070 INE896V077            |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND. \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines.
- Notes: (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

| (2) | Option wise per unit Net Asset Va |                                     |                              |
|-----|-----------------------------------|-------------------------------------|------------------------------|
|     | Option                            | As on beginning of<br>the half-year | As on September<br>29, 2017# |
|     | Regular Plan - Dividend           | ₹ 10.8278                           | ₹ 10.8578                    |
|     | Regular Plan - Growth             | ₹ 17.4113                           | ₹ 18.1643                    |
|     | Regular Plan - Annual Dividend    | ₹ 10.6689                           | ₹11.1303                     |
|     | Direct Plan - Dividend            | ₹ 11.0716                           | ₹ 11.1351                    |
|     | Direct Plan - Growth              | ₹ 17.6138                           | ₹ 18.4122                    |
|     | Direct Plan - Annual Dividend     | NIL @                               | ₹11.1518                     |

- Net Asset Value as on the beginning of the half-year is not available as ther were Nil investors as on March 31, 2017.
- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
   (5) The dividends declared during the half-year ended September 30, 2017 under the
- dividend options of the Scheme are as follows: Rate of dividend per Unit Others ₹ 0.2877
- Individuals & HUF ₹ 0.3106 Regular Plan - Dividend Direct Plan - Dividend ₹ 0.2877 Regular Plan - Annual Dividend
- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 1.76 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| Name of the Instrument  | Rating     | Quantity   | Market Value | % to  | ISIN        |
|---|------------|------------|--------------|-------|-------------|
|   |            |            | (₹ in Lakhs) | NAV   |             |
| DEBT INSTRUMENTS  |            |            |              |       |             |
| Fixed Rates Bonds - Corporate   |            |            |              |       |             |
| Listed / Awaiting listing on<br>Stock Exchanges                         |            |            |              |       |             |
| Mahindra & Mahindra Financial<br>Services Limited **                    | IND AAA    | 250        | 2,504.65     | 5.19  | INE774D07KN |
| Total   |            |            | 2,504.65     | 5.19  |             |
| MONEY MARKET INSTRUMENTS  |            |            |              |       |             |
| Commercial Paper / Certificate of Deposit **                            |            |            |              |       |             |
| RBL Bank Limited  | ICRA A1+   | 2,500      | 2,489.04     | 5.16  | INE976G16GE |
| SBI Cards & Payment Services Private Limited                            | CRISIL A1+ | 500        | 2,488.47     | 5.16  | INE018E14KB |
| Infina Finance Limited  | CRISIL A1+ | 500        | 2,475.10     | 5.13  | INE879F14AL |
| Aditya Birla Finance Limited  | ICRA A1+   | 500        | 2,473.29     | 5.13  | INE860H14Z\ |
| Kotak Mahindra Bank Limited   | CRISIL A1+ | 2,500      | 2,464.09     | 5.11  | INE237A163E |
| IDFC Bank Limited   | ICRA A1+   | 2,500      | 2,463.18     | 5.11  | INE092T1673 |
| Power Finance Corporation<br>Limited                                    | CARE A1+   | 200        | 992.05       | 2.06  | INE134E1484 |
| Axis Bank Limited   | ICRA A1+   | 500        | 499.33       | 1.04  | INE238A16S7 |
| Reliance Industries Limited   | CRISIL A1+ | 100        | 498.19       | 1.03  | INE002A1460 |
| Manappuram Finance Limited  | CRISIL A1+ | 100        | 496.95       | 1.03  | INE522D14GI |
| Mahindra & Mahindra Financial<br>Services Limited                       | IND A1+    | 100        | 496.57       | 1.03  | NE774D14MV  |
| Total   |            |            | 17,836.26    | 36.99 |             |
| Treasury Bill   |            |            |              |       |             |
| 91 DAY T-BILL 21-DEC-2017   | SOVEREIGN  | 10,000,000 | 9,867.19     | 20.45 | IN002017X29 |
| 91 DAY T-BILL 26-OCT-2017   | SOVEREIGN  | 5,033,600  | 5,012.84     | 10.39 | IN002017X21 |
| 91 DAY T-BILL 28-DEC-2017   | SOVEREIGN  | 5,000,000  | 4,927.92     | 10.22 | IN002017X30 |
| 91 DAY T-BILL 02-NOV-2017   | SOVEREIGN  | 2,500,000  | 2,486.82     | 5.16  | IN002017X22 |
| 91 DAY T-BILL 30-NOV-2017   | SOVEREIGN  | 2,500,000  | 2,475.34     | 5.13  | IN002017X26 |
| Total   |            |            | 24,770.11    | 51.35 |             |
| OTHERS  |            |            |              |       |             |
| (a) Collateralised Borrowing<br>and Lending Obligation/<br>Reverse Repo |            |            | 2,793.17     | 5.79  |             |
| (b) Net Receivables/(Payables)  |            |            | 334.39       | 0.68  |             |
| Net Assets  |            |            | 48.238.58    |       | -           |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines.

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

| Option                          | As on beginning of | As on               |
|---------------------------------|--------------------|---------------------|
|                                 | the half-year      | September 29, 2017# |
| Regular Plan - Daily Dividend   | ₹1,023.3000        | ₹1,023.3000         |
| Regular Plan - Weekly Dividend  | ₹1,000.6002        | ₹1,000.6148         |
| Regular Plan - Monthly Dividend | ₹1,029.3701        | ₹1,026.1089         |
| Regular Plan - Growth           | ₹1,277.9686        | ₹1,311.6401         |
| Direct Plan - Daily dividend    | ₹1,023.3000        | ₹1,023.3000         |
| Direct Plan - Weekly Dividend   | ₹1,002.0816        | ₹1,002.0959         |
| Direct Plan - Monthly Dividend  | ₹ 1,052.8189       | ₹1,054.4782         |
| Direct Plan - Growth            | ₹ 1,309.8930       | ₹1,349.7787         |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                                | Rate of dividend per Unit |           |  |
|---------------------------------------|---------------------------|-----------|--|
|                                       | Individuals & HUF         | Others    |  |
| Regular Plan - Daily Dividend         | ₹ 19.2154                 | ₹ 17.8027 |  |
| Regular Plan - Weekly Dividend        | ₹ 18.7836                 | ₹17.4027  |  |
| Regular Plan - Monthly Dividend       | ₹ 21.6680                 | ₹ 20.0749 |  |
| Direct Plan - Daily Dividend Option   | ₹ 22.1720                 | ₹ 20.5419 |  |
| Direct Plan - Weekly Dividend Option  | ₹ 21.6996                 | ₹ 20.1043 |  |
| Direct Plan - Monthly Dividend Ontion | ₹ 21 6680                 | ₹ 20 0749 |  |

- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 0.15 years
- (8) Investment in Repo of Corporate Debt Securities during the month ended September
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| (An Ope   | nt India Corp<br>en-ended Inc | ome sche         | me)                          |              |                            |
|---|-------------------------------|------------------|------------------------------|--------------|----------------------------|
| lame of the Instrument  | Rating                        | Quantity         | Market Value<br>(₹ in Lakhs) | % to<br>NAV  | ISIN                       |
| DEBT INSTRUMENTS  ixed Rates Bonds - Corporate  isted / Awaiting listing on Stock Exchanges   |                               |                  |                              |              |                            |
| &T Metro Rail (Hyderabad) Limited (Put<br>Option On L&T Limited ) **  | ICRA AAA(SO)                  | 869              | 10,621.93                    | 4.67         | INE128M080                 |
| runjab National Bank **<br>Reliance Gas Transportation Infrastructure   | CARE AA-<br>CRISIL AAA        | 950<br>870       | 9,434.45<br>9,394.50         | 4.14<br>4.13 | INE160A0807<br>INE657I0801 |
| imited **<br>Dewan Housing Finance Corporation Limited **   | CARE AA                       | 790              | 8,288.70                     | 3.64         | INE202B0878                |
| HDFC Bank Limited ** Indiabulls Housing Finance Limited **  | CRISIL AA+<br>CARE AAA        | 750<br>700       | 7,609.28<br>7,061.09         | 3.34<br>3.10 | INE040A0837<br>INE148I07HF |
| teliance Utilities and Power Private Limited **<br>teliance Ports & Terminals Limited **  | CRISIL AAA<br>CRISIL AAA      | 500<br>500       | 5,273.56<br>5,189.81         | 2.32<br>2.28 | INE936D0706<br>INE941D0713 |
| Dewan Housing Finance Corporation Limited ** India Infoline Housing Finance Limited   | CARE AAA<br>ICRA AA           | 500,000<br>500   | 5,127.99<br>5,013.40         | 2.25<br>2.20 | INE202B07IN<br>INE477L0809 |
| lousing Development Finance Corporation imited **   | CRISIL AAA                    | 45               | 4,513.51                     | 1.98         | INE001A07PS                |
| CICI Bank Limited **<br>lenew Akshay Urja Private Limited **  | ICRA AA+<br>CARE AA+(SO)      | 400<br>400       | 4,081.70<br>4,000.00         | 1.79<br>1.76 | NE090A08TV<br>INE558T0702  |
| &T Metro Rail (Hyderabad) Limited (Put<br>Option On L&T Limited ) **  | ICRA AAA(SO)                  | 329              | 3,938.85                     | 1.73         | INE128M080                 |
| tural Electrification Corporation Limited **<br>Velspun Renewables Energy Private Limited<br>Corporate guarantee of Tata Power<br>Company Ltd) ** | CRISIL AAA<br>CARE AA(SO)     | 350<br>350       | 3,660.26<br>3,475.59         | 1.61<br>1.53 | INE020B0893<br>INE296N0803 |
| P Jammu Udhampur Highway Limited<br>NHAI Annuity Receivables) **  | ICRA AAA(SO)                  | 321              | 3,400.93                     | 1.49         | INE923L071                 |
| P Jammu Udhampur Highway Limited<br>NHAI Annuity Receivables) **  | ICRA AAA(SO)                  | 317              | 3,346.46                     | 1.47         | INE923L071                 |
| hajjar Power Limited (Partial Corporate<br>Guarantee of CLP India Pvt Ltd) **   | IND AA+(SO)                   | 30               | 3,287.43                     | 1.44         | INE165K070                 |
| ndiabulls Housing Finance Limited **<br>Driental Nagpur Betul Highway Limited   | CARE AAA<br>CRISIL AAA(SO)    | 300,000<br>3,000 | 3,066.96<br>3,040.80         | 1.35<br>1.34 | INE148I07GI                |
| Nhai Annuīty Receivables) ** ´<br>Jank of Baroda **   | CARE AA                       | 300              | 3,034.88                     | 1.33         | INE028A080                 |
| teliance Utilities and Power Private Limited **<br>Oriental Nagpur Betul Highway Limited<br>Nhai Annuity Receivables) **                          | CRISIL AAA<br>CRISIL AAA(SO)  | 270<br>2,643     | 2,965.05<br>2,676.54         | 1.30<br>1.18 | INE936D070<br>INE105N071   |
| Jajaj Finance Limited **<br>IndusInd Bank Limited **  | IND AAA<br>CRISIL AA          | 250<br>250       | 2,609.15<br>2,547.28         | 1.15<br>1.12 | INE296A087<br>INE095A080   |
| Reliance Ports & Terminals Limited ** Adani Transmission Limited **   | CRISIL AAA<br>IND AA +        | 250<br>200       | 2,514.89<br>2,038.79         | 1.10<br>0.90 | INE941D071<br>INE931S070   |
| Jnion Bank of India **<br>Axis Bank Limited **  | CRISIL AA+<br>CRISIL AA+      | 200<br>200       | 2,026.79<br>1,993.18         | 0.89<br>0.88 | INE692A092<br>INE238A084   |
| OT Utkal Energy Services Limited (Long erm take or pay agreement with IOCL) **  | CRISIL AAA(SO)                | 1,508            | 1,551.78                     | 0.68         | INE310L07A                 |
| Jnion Bank of India **<br>Adani Transmission Limited **   | CRISIL AA+<br>IND AA +        | 150<br>150       | 1,523.26<br>1,517.42         | 0.67<br>0.67 | INE692A091<br>INE931S070   |
| Kudgi Transmission Limited **<br>Sharat Aluminium Company Limited **  | ICRA AAA<br>ICRA AA-          | 150<br>150       | 1,515.27<br>1,499.47         | 0.67<br>0.66 | INE945S070<br>INE738C070   |
| Cudgi Transmission Limited ** Cudgi Transmission Limited **   | ICRA AAA<br>ICRA AAA(SO)      | 140<br>140       | 1,412.53<br>1,408.23         | 0.62<br>0.62 | INE945S070                 |
| ast North Interconnection Company<br>imited (Fixed pooled transmission  | CRISIL AAA(SÓ)                | 125              | 1,280.61                     | 0.56         | INE556S071                 |
| harges collected by PGCIL) **<br>lagpur Seoni Expressway Limited  | CRISIL AAA(SO)                | 1,200            | 1,251.43                     | 0.55         | INE626J0714                |
| Nhai Annuity Receivables) **<br>Patel Knr Heavy Infrastructures   | CARE AAA(SO)                  | 1,100            | 1,213.08                     | 0.53         | INE555J072                 |
| imited (Nhai Annuity Receivables) **<br>Cudgi Transmission Limited **   | ICRA AAA(SO)                  | 120              | 1,204.19                     | 0.53         | INE945S070                 |
| ast North Interconnection Company imited (Fixed pooled transmission barraes collected by PGCIII) **   | CRISIL AAA(SO)                | 105              | 1,080.78                     | 0.47         | INE556S072                 |
| harges collected by PGCIL) **<br>xport-Import Bank of India **<br>holamandalam Investment and   | CRISIL AAA<br>ICRA AA         | 100<br>100       | 1,009.26<br>1,006.70         | 0.44<br>0.44 | INE514E08FI                |
| inance Company Limited **<br>Judgi Transmission Limited **  | ICRA AAA(SO)                  | 80               | 800.40                       | 0.35         | INE945S070                 |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 700              | 727.35                       | 0.32         | INE626J0712                |
| atel Knr Heavy Infrastructures<br>imited (Nhai Annuity Receivables) **  | CARE AAA(SO)                  | 609              | 685.75                       | 0.30         | INE555J0720                |
| latel Knr Heavy Infrastructures<br>imited (Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 608              | 681.68                       | 0.30         | INE555J072                 |
| Dewan Housing Finance Corporation Limited ** ast North Interconnection Company  | CARE AAA  CRISIL AAA(SO)      | 50,000<br>50     | 509.47<br>509.46             | 0.22         | INE202B07H                 |
| imited (Fixed pooled transmission charges<br>ollected by PGCIL) **<br>ower Finance Corporation Limited **   | CRISIL AAA                    | 50               | 503.75                       | 0.22         | INE134E08IZ                |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 412.26                       | 0.18         | INE626J071                 |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 411.53                       | 0.18         | INE626J0710                |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 409.75                       | 0.18         | INE626J0709                |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 408.24                       | 0.18         | INE626J0708                |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 406.25                       | 0.18         | INE626J070                 |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 404.48                       | 0.18         | INE626J070                 |
| lagpur Seoni Expressway Limited<br>Nhai Annuity Receivables) **   | CARE AAA(SO)                  | 400              | 402.01                       | 0.18         | INE626J070                 |
| IHPC Limited ** IHPC Limited **   | IND AAA<br>IND AAA            | 30<br>30         | 303.77<br>301.60             | 0.13         | INE848E079                 |
| IHPC Limited ** IHPC Limited **   | IND AAA<br>IND AAA            | 30<br>30         | 301.52<br>301.45             | 0.13         | INE848E0799                |
| IHPC Limited ** atel Knr Heavy Infrastructures  | IND AAA<br>CARE AAA(SO)       | 30<br>220        | 301.37<br>242.22             | 0.13<br>0.11 | INE848E07A<br>INE555J072   |
| imited (Nhai Ánnuity Receivables) ** atel Knr Heavy Infrastructures   | CARE AAA(SO)                  | 131              | 145.53                       | 0.06         | INE555J0724                |
| imited (Nhai Annuity Receivables) ** atel Knr Heavy Infrastructures   | CARE AAA(SO)                  | 81               | 89.65                        | 0.04         | INE555J072                 |
| imited (Nhai Annuity Receivables) **  otal  |                               |                  | 162,967.25                   | 71.57        | 1                          |
| rivately placed / Unlisted ntime Properties Limited (Commercial   | IND AAA(SO)                   | 1,549            | 13,674.01                    | 6.01         | INE425L070                 |
| Nortgage Backed Security) **<br>BI Cards & Payment Services<br>rivate Limited **  | CRISIL AAA                    | 500              | 4,965.87                     | 2.18         | INE018E080                 |
| usiness Broadcast News Holding  | CARE AA+(SO)                  | 350              | 3,777.35                     | 1.66         | INE333L070                 |
| imited (Corporate Guarantee -<br>leliance Capital Limited) **<br>IPCL-Mittal Energy Limited (Long<br>erm take or pay agreement                    | ICRA AA                       | 210              | 3,282.45                     | 1.44         | INE137K070                 |
| vith HPCL) **   | CRISIL AAA                    | 300              | 3,181.66                     | 1.40         | INE018E080                 |
| BI Cards & Payment Services<br>rivate Limited **<br>Jusiness Broadcast News Holding   | CARE AA+(SO)                  | 100              | 1,068.50                     | 0.47         | INE333L070                 |
| imited (Corporate Guarantee -<br>leliance Capital Limited) **   |                               |                  | ,                            |              |                            |
| otal<br>Pero Coupon Bonds - Corporate   |                               |                  | 29,949.84                    | 13.16        | 1                          |
| isted / Awaiting listing on<br>itock Exchanges  | ICDA AAA/CO                   | 270              | F 024 70                     | 2 24         | INIE 4001/072              |
| Andhra Pradesh Expressway<br>imited (Nhai Annuity<br>Receivables) **  | ICRA AAA(SO)                  | 278              | 5,034.79                     | 2.21         | INE400K070                 |
| otal  |                               |                  | 5,034.79                     | 2.21         | 1                          |
| MONEY MARKET INSTRUMENTS Commercial Paper / Certificate of Deposit **   | INID A1                       | 1 000            | 4 002 00                     | 2 10         | INIE1CEN14E                |
| hajjar Power Limited<br>M Financial Products Limited  | IND A1+<br>ICRA A1+           | 1,000<br>400     | 4,993.88<br>1,998.19         | 2.19<br>0.88 | INE165K145<br>INE523H14X   |
| otal<br>OTHERS  |                               |                  | 6,992.07                     | 3.07         | 1                          |
|   |                               |                  |                              | ì            | i .                        |
| a) Collateralised Borrowing<br>and Lending Obligation/<br>Reverse Repo  |                               |                  | 16,618.74                    | 7.30         |                            |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

  \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines.
- Notes: (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

| ۷) | Option wise per unit Net Asset values are a |                                  |                              |
|----|---|----------------------------------|------------------------------|
|    | Option                                      | As on beginning of the half-year | As on<br>September 29, 2017# |
|    | Regular Plan - Dividend                     | ₹ 10.8684                        | ₹ 10.8956                    |
|    | Regular Plan - Annual Dividend              | ₹ 11.3221                        | ₹ 11.7632                    |
|    | Regular Plan - Growth                       | ₹ 12.2497                        | ₹ 12.7269                    |
|    | Direct Plan - Dividend                      | ₹ 11.0854                        | ₹ 11.1710                    |
|    | Direct Plan - Annual Dividend               | ₹ 11.4583                        | ₹ 11.9571                    |
|    | Direct Plan - Growth                        | ₹ 12.4779                        | ₹ 13.0210                    |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
  (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
  (5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| options of the Scheme are as follows: |                   |               |  |
|---------------------------------------|-------------------|---------------|--|
| Option                                | Rate of divid     | lend per Unit |  |
|                                       | Individuals & HUF | Others        |  |
| Regular Plan - Dividend               | ₹ 0.2817          | ₹ 0.2610      |  |
| Regular Plan - Annual Dividend        | NA                | NA            |  |
| Direct Plan - Dividend                | ₹ 0.2817          | ₹ 0.2610      |  |
| Direct Plan - Annual Dividend         | l NA              | l NA          |  |

- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 4.38 years
   (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.

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# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| Name of the Instrument  | Rating               | Quantity       | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN                         |
|---|----------------------|----------------|------------------------------|-------------|------------------------------|
| DEBT INSTRUMENTS  |                      |                | (K III Lakiis)               | IVAV        |                              |
| Fixed Rates Bonds - Corporate Listed / Awaiting listing   |                      |                |                              |             |                              |
| on Stock Exchanges<br>Bharat Aluminium Company  | ICRA AA-             | 1,350          | 13,495.26                    | 4.42        | INE738C07051                 |
| imited **<br>ndiabulls Housing Finance  | CARE AAA             | 1,260,516      | 12,886.52                    | 4.22        | INE148I07GE8                 |
| Limited **<br>Syndicate Bank **   | CARE AA-             | 1,000          | 10,358.83                    | 3.39        | INE667A08070                 |
| ndia Infoline Housing Finance<br>Limited **   | ICRA AA              | 1,000          | 10,071.65                    | 3.30        | INE477L07669                 |
| Axis Bank Limited **  | CRISIL AA+           | 1,000          | 9,965.89                     | 3.26        | INE238A0842                  |
| Hinduja Leyland Finance Limited **  | ICRA A+              | 900            | 9,591.51                     | 3.14        | INE14600809                  |
| Tata Power Renewable Energy<br>Limited **   | CARE AA(SO)          | 900            | 9,085.81                     | 2.97        | INE607M0804                  |
| Jhajjar Power Limited (Partial<br>Corporate Guarantee of CLP<br>India Pvt Ltd) **                     | IND A +              | 90             | 9,049.74                     | 2.96        | INE165K0705                  |
| Manappuram Finance Limited **   | CARE AA              | 800            | 8,098.20                     | 2.65        | INE522D0794                  |
| HDFC Bank Limited **  | CRISIL AA+           | 750            | 7,609.28                     | 2.49        | INE040A0837                  |
| Adani Transmission Limited **   | IND AA +             | 600            | 6,069.70                     | 1.99        | INE931S0701                  |
| Amba River Coke Limited **  | CARE AA-             | 600            | 6.058.97                     | 1.98        | INE503N0701                  |
| Vedanta Limited **  | CRISIL AA            | 500            | 5,211.99                     | 1.71        | INE205A0703                  |
| Indostar Capital Finance Limited **   | CARE AA-             | 50             | 5,180.42                     | 1.70        | INE896L0729                  |
| ICICI Bank Limited **   | ICRA AA+             | 500            | 5,102.12                     | 1.67        | INE090A08TW                  |
| L&FS Transportation Networks<br>Limited **  | CARE A               | 500            | 5,030.62                     | 1.65        | INE975G0810                  |
| India Infoline Housing Finance<br>Limited   | ICRA AA              | 500            | 5,013.40                     | 1.64        | INE477L0809                  |
| Aadhar Housing Finance<br>Limited **  | CARE AA+(SO)         | 500            | 5,005.88                     | 1.64        | INE538L07445                 |
| Renew Akshay Urja Private<br>Limited **   | CARE AA+(SO)         | 500            | 5,005.05                     | 1.64        | INE558T0701                  |
| Welspun Renewables Energy<br>Private Limited (Corporate<br>guarantee of Tata Power<br>Company Ltd) ** | CARE AA(SO)          | 500            | 4,965.13                     | 1.62        | INE296N08022                 |
| Jhajjar Power Limited (Partial<br>Corporate Guarantee of CLP<br>India Pvt Ltd) **                     | IND A +              | 45             | 4,527.18                     | 1.48        | INE165K0706                  |
| Hinduja Leyland Finance Limited **<br>India Infoline Housing Finance<br>Limited **                    | ICRA A+<br>CRISIL AA | 350<br>293,000 | 3,744.77<br>3,061.05         | 1.23        | INE146008070<br>INE477L07040 |
| Dewan Housing Finance<br>Corporation Limited **   | CARE AAA             | 250,000        | 2,563.99                     | 0.84        | INE202B07INS                 |
| Dewan Housing Finance<br>Corporation Limited **   | CARE AAA             | 250,000        | 2,549.47                     | 0.83        | INE202B07IK                  |
| Future Retail Limited **  | CARE AA-             | 250            | 2,546.62                     | 0.83        | INE623B0719                  |
| Cholamandalam Investment and Finance Company Limited **   | ICRA AA              | 250            | 2,516.75                     | 0.82        | INE121A08OC                  |
| Axis Bank Limited **<br>Indian Railway Finance  | CRISIL AA+           | 250            | 2,489.55                     | 0.81        | INE238A0844                  |
| Corporation Limited **  | CARE AAA             | 250            | 2,487.62                     | 0.81        | INE053F07AC                  |
| Indostar Capital Finance Limited **   | CARE AA-             | 20             | 2,074.59                     | 0.68        | INE896L0730                  |
| Future Retail Limited **  | CARE AA-             | 200            | 2,037.30                     | 0.67        | INE623B0718                  |
| Muthoot Finance Limited **  | CRISIL AA            | 200,000        | 2,022.09                     | 0.66        | INE414G07CC                  |
| HPCL-Mittal Pipelines Limited<br>Long term take or pay  | ICRA AA              | 115            | 1,821.13                     | 0.60        | INE803N0703                  |
| agreement with HPCL) ** SP Jammu Udhampur Highway Limited (NHAI Annuity Receivables) **               | ICRA AAA(SO)         | 159            | 1,672.75                     | 0.55        | INE923L0719                  |
| Yes Bank Limited **   | ICRA AA              | 150            | 1,538.22                     | 0.50        | INE528G0905                  |
| Dewan Housing Finance Corporation Limited **  | CARE AAA             | 148,500        | 1,513.13                     | 0.50        | INE202B07HQ                  |
| Essel Propack Limited **  | CARE AA              | 150            | 1,509.57                     | 0.49        | INE255A0751                  |
| SP Jammu Udhampur Highway<br>Limited (NHAI Annuity<br>Receivables) **                                 | ICRA AAA(SO)         | 132            | 1,393.48                     | 0.49        | INE923L0716                  |
| Nagpur Seoni Expressway   | CRISIL AAA(SO)       | 1,300          | 1,358.01                     | 0.44        | INE626J0715                  |

| Name of the Instrument  | Rating                | Quantity | Market Value             |                 | ISIN                       |
|---|-----------------------|----------|--------------------------|-----------------|----------------------------|
| Oriental Nagpur Betul   | CRISIL AAA(SO)        | 978      | (₹ in Lakhs)<br>1,001.98 | <b>NAV</b> 0.33 | INE105N0735                |
| Highway Limited (Nhai Annuity<br>Receivables) **  | Chibit Ana(30)        | 370      | 1,001.50                 | 0.55            | IIVE TOSIVO755             |
| Oriental Nagpur Betul Highway<br>Limited (Nhai Annuity<br>Receivables) **   | CRISIL AAA(SO)        | 964      | 988.08                   | 0.32            | INE105N0736                |
| Oriental Nagpur Betul Highway<br>Limited (Nhai Annuity<br>Receivables) **   | CRISIL AAA(SO)        | 905      | 930.39                   | 0.30            | INE105N0737                |
| Manappuram Finance Limited **   | CRISIL AA-            | 70       | 712.89                   | 0.23            | INE522D07AB                |
| Yes Bank Limited **   | CARE AA               | 50       | 520.48                   | 0.17            | INE528G0906                |
| Reliance Ports & Terminals<br>Limited **  | CRISIL AAA            | 50       | 518.98                   | 0.17            | INE941D0713                |
| Yes Bank Limited **<br>Century Textiles & Industries  | CARE AA<br>CRISIL AA- | 50<br>50 | 512.37<br>506.80         | 0.17<br>0.17    | INE528G0904<br>INE055A0708 |
| Limited **<br>Indian Railway Finance<br>Corporation Limited **  | CRISIL AAA            | 50       | 502.02                   | 0.16            | INE053F07AA                |
| Vedanta Limited **  | CRISIL AA             | 20       | 205.35                   | 0.07            | INE205A0704                |
| Dewan Housing Finance<br>Corporation Limited **   | CARE AAA              | 2,758    | 28.10                    | 0.01            | INE202B07IJ3               |
| Total   |                       |          | 202,710.68               | 66.34           |                            |
| Privately placed / Unlisted Sunny View Estates Private Limited (Shapoorji Pallonji DSRA Guarantee) **                             | ICRA AA(SO)           | 800      | 8,077.19                 | 2.64            | INE195S0801                |
| HPCL-Mittal Energy Limited<br>(Long term take or pay<br>agreement with HPCL) **   | ICRA AA               | 400      | 6,549.48                 | 2.14            | INE137K0703                |
| Reliance Broadcast Network<br>Limited (Letter of Comfort/<br>DSRA Guarantee of Reliance   | CARE AA-(SO)          | 500      | 5,067.44                 | 1.66            | INE445K0718                |
| Capital) **<br>Business Broadcast News<br>Holding Limited (Corporate<br>Guarantee - Reliance Capital                              | CARE AA+(SO)          | 445      | 4,674.28                 | 1.53            | INE333L0704                |
| Limited) **<br>HPCL-Mittal Energy Limited<br>(Long term take or pay   | ICRA AA               | 290      | 4,532.91                 | 1.48            | INE137K0701                |
| agreement with HPCL) ** Essential Hospitality Private Limited (Backed by Lease Rentals from Dewan Housing Finance Corporation) ** | CARE AA(SO)           | 4,212    | 4,412.35                 | 1.44            | INE896V0710                |
| S.D. Corporation Private Limited<br> Shapoorji Pallonji DSRA<br> Guarantee) **  | ICRA AA(SO)           | 35       | 3,547.71                 | 1.16            | INE660N0804                |
| Grand View Estate Private<br>Limited ( Shapoorji Pallonji<br>Dsra Guarantee ) **  | ICRA AA(SO)           | 30       | 3,022.67                 | 0.99            | INE347N0802                |
| Reliance Broadcast Network<br>Limited (Letter of Comfort/<br>DSRA Guarantee of Reliance   | CARE AA-(SO)          | 250      | 2,596.21                 | 0.85            | INE445K0715                |
| Capital) ** HPCL-Mittal Energy Limited (Long term take or pay agreement with HPCL) **   | ICRA AA               | 150      | 2,397.42                 | 0.78            | INE137K0702                |
| Reliance Broadcast Network<br>Limited (Letter of Comfort/<br>DSRA Guarantee of Reliance   | CARE AA-(SO)          | 200      | 2,043.01                 | 0.67            | INE445K0714                |
| Capital) **<br>Essential Hospitality Private<br>Limited (Backed by Lease<br>Rentals from Dewan Housing                            | CARE AA(SO)           | 1,170    | 1,225.65                 | 0.40            | INE896V0709                |
| Finance Corporation) ** Essential Hospitality Private Limited (Backed by Lease Rentals from Dewan Housing                         | CARE AA(SO)           | 1,015    | 1,061.90                 | 0.35            | INE896V0708                |
| Finance Corporation) ** Essential Hospitality Private Limited (Backed by Lease  | CARE AA(SO)           | 885      | 925.05                   | 0.30            | INE896V0707                |
| Rentals from Dewan Housing<br>Finance Corporation) **<br>Essential Hospitality Private<br>Limited (Backed by Lease                | CARE AA(SO)           | 765      | 795.11                   | 0.26            | INE896V0706                |

| L&T Income Opportunities Fund <i>(Contd)</i> (An Open-ended Income Scheme)                          |             |          |                              |                     |                 |
|---|-------------|----------|------------------------------|---------------------|-----------------|
| Name of the Instrument  | Rating      | Quantity | Market Value<br>(₹ in Lakhs) | % to<br>NAV         | ISIN            |
| Rentals from Dewan Housing  |             |          |                              |                     |                 |
| Finance Corporation) **   | ICDA AA/CO) | 5        | 506.01                       | 0 17                | INF170M0802     |
| Shapoorji Pallonji Energy<br>(Gujarat) Private Limited<br>(Shapoorji Pallonji Dsra<br>Guarantee) ** | ICRA AA(SO) | 5        | 506.01                       | 0.17                | INE I /UIVIU8U2 |
| Tata Housing Development<br>Company Limited **  | ICRA AA     | 20       | 200.70                       | 0.07                | INE582L07138    |
| S.D. Corporation Private Limited  |             |          |                              |                     |                 |
| (Shapoorji Pallonji DSRA<br>Guarantee) **   | ICRA AA(SO) | 1        | 101.47                       | 0.03                | INE660N0805     |
| Total   |             |          | 51,736,56                    | 16.92               |                 |
| Zero Coupon Bonds - Corporate   |             |          | ,                            |                     | 1               |
| Privately placed / Unlisted   |             |          |                              |                     |                 |
| Sprit Textiles Limited **   | BWR AA-(so) | 1,000    | 10,093.80                    | 3.30                | INE069R0713     |
| TMF Holdings Limited **   | CRISIL AA   | 10       | 108.28                       | 0.04                | INE909H0824     |
| Total   |             |          | 10,202.08                    | 3.34                |                 |
| MONEY MARKET INSTRUMENTS  |             |          |                              |                     |                 |
| Commercial Paper /  |             |          |                              |                     |                 |
| Certificate of Deposit **   | IND A1.     | 1 400    | 6 001 43                     | 2 20                | INIE1CEK14E3    |
| Jhajjar Power Limited   | IND A1+     | 1,400    | 6,991.43                     | 2.29                | INE165K1452     |
| JM Financial Products Limited  Total  | ICRA A1+    | 700      | 3,496.84<br><b>10.488.27</b> | 1.14<br><b>3.43</b> | INE523H14XP     |
| OTHERS  |             |          | 10,488.27                    | 3.43                |                 |
| (a) Collateralised Borrowing  |             |          |                              |                     |                 |
| and Lending Obligation/   |             | 1        |                              |                     |                 |
| Reverse Repo  |             |          | 23,807.57                    | 7.79                |                 |
| (b) Net Receivables/(Payables)  |             |          | 6,620.34                     | 2.18                |                 |
| Net Assets  |             | 1        | 305,565.50                   | 100.00              | 1               |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

\*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Notes:

(1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil. (2) Option wise per unit Net Asset Values are as follows: As an baginning of

| Option                         | the half-year  | September 29, 2017# |
|--------------------------------|--|---------------------|
| Regular Plan - Dividend        | ₹11.0148   | ₹10.9970            |
| Regular Plan - Annual Dividend | ₹11.2070   | ₹11.6436            |
| Regular Plan - Growth          | ₹ 18.6665  | ₹ 19.3935           |
| Regular Plan - Bonus           | ₹ 18.3730  | ₹ 19.0875           |
| Direct Plan - Dividend         | ₹11.1789   | ₹11.2014            |
| Direct Plan - Annual Dividend  | ₹11.3107   | ₹11.7862            |
| Direct Plan - Growth           | ₹ 18.9981  | ₹ 19.7967           |
|                                | The state of the s |                     |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Rate of dividend per Unit |   |  |  |  |
|---------------------------|---|--|--|--|
| Individuals & HUF         | Others  |  |  |  |
| ₹ 0.3178                  | ₹ 0.2944  |  |  |  |
| NA                        | NA  |  |  |  |
| ₹ 0.3178                  | ₹ 0.2944  |  |  |  |
| NA                        | NA  |  |  |  |
|                           | Individuals & HUF<br>₹ 0.3178<br>NA<br>₹ 0.3178 |  |  |  |

- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 2.74 years
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| L&T FMP - Series XIV - Scheme A (1233 days) (A Closed-ended Debt Scheme)                           |              |          |              |        |              |  |
|--|--------------|----------|--------------|--------|--------------|--|
| Name of the Instrument   | Rating       | Quantity | Market Value | % to   | ISIN         |  |
|  |              |          | (₹ in Lakhs) | NAV    |              |  |
| DEBT INSTRUMENTS   |              |          |              |        |              |  |
| Fixed Rates Bonds - Corporate  |              |          |              |        |              |  |
| Listed / Awaiting listing on   |              |          |              |        |              |  |
| Stock Exchanges  |              |          |              |        |              |  |
| Century Textiles & Industries Limited **   | CRISIL AA-   | 510      | 5,169.35     | 9.03   | INE055A07088 |  |
| Amba River Coke Limited **   | CARE AA-     | 360      | 3,635.38     | 6.35   | INE503N07015 |  |
| Total  |              |          | 8,804.73     | 15.38  |              |  |
| Privately Placed/ Unlisted   |              |          |              |        |              |  |
| Tata Housing Development Company<br>Limited **   | ICRA AA      | 640      | 6,422.51     | 11.22  | INE582L07138 |  |
| S.D. Corporation Private Limited<br>(Shapoorji Pallonji DSRA Guarantee) **                         | ICRA AA(SO)  | 62       | 6,291.23     | 10.99  | INE660N08052 |  |
| Reliance Broadcast Network Limited<br>(Letter of Comfort/DSRA Guarantee of<br>Reliance Capital) ** | CARE AA+(SO) | 500      | 5,404.72     | 9.45   | INE445K07049 |  |
| Reliance Mediaworks Ltd (Corporate<br>Guarantee - Reliance Capital Limited) **                     | CARE AA+(SO) | 250      | 2,502.47     | 4.37   | INE540B08101 |  |
| Total  |              |          | 20,620.93    | 36.03  |              |  |
| Zero Coupon Bonds - Corporate  |              |          |              |        |              |  |
| Listed / Awaiting listing on   |              |          |              |        |              |  |
| Stock Exchanges  |              |          |              |        |              |  |
| India Infoline Housing Finance Limited **  | ICRA AA      | 640      | 6,930.64     | 12.11  | INE477L07727 |  |
| J M Financial Products Limited **  | CRISIL AA    | 630      | 6,771.95     | 11.84  | INE523H07569 |  |
| Hinduja Leyland Finance Limited **   | CARE AA-     | 500      | 5,345.96     | 9.34   | INE146007276 |  |
| IIFL Facilities Services Limited **  | ICRA AA      | 400      | 4,313.96     | 7.54   | INE487L07064 |  |
| Aditya Birla Fashion and Retail Limited **   | CRISIL AA    | 270      | 2,959.29     | 5.17   | INE647008057 |  |
| Total  |              |          | 26,321.80    | 46.00  |              |  |
| OTHERS   |              |          |              |        |              |  |
| (a) Collateralised Borrowing   |              |          |              |        |              |  |
| and Lending Obligation   |              |          | 469.92       | 0.82   |              |  |
| (b) Net Receivables/(Payables)   |              |          | 1,001.89     | 1.77   |              |  |
| Net Assets   |              |          | 57,219.27    | 100.00 |              |  |
| All corporate ratings are assigned by ** indicates thinly traded / non trade                       | 5 5          |          |              |        |              |  |

- indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines
- Notes: (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets
- as on September 30, 2017 is Nil and its percentage to net assets is Nil.

| Option wise per unit Net Asset value | Option wise per unit Net Asset values are as follows. |                              |  |  |  |  |  |
|--------------------------------------|---|------------------------------|--|--|--|--|--|
| Option                               | As on beginning of<br>the half-year                   | As on<br>September 29, 2017# |  |  |  |  |  |
| Regular Plan - Dividend (Payout)     | ₹ 10.1625   | ₹ 10.6513                    |  |  |  |  |  |
| Regular Plan - Growth                | ₹ 10.1625   | ₹ 10.6513                    |  |  |  |  |  |
| Direct Plan - Growth                 | ₹ 10 1663   | ₹ 10.6633                    |  |  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil. (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017. (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 2.53 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30,
- (9) # As September 30,2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

Net Assets

| L&T FMP Series X - Plan T (1500 days) |
|---------------------------------------|
| (A Closed-ended Debt Scheme)          |

|  |            |          |              | (A    | Ciosea-ena   | ea D |
|--|------------|----------|--------------|-------|--------------|------|
| Name of the Instrument                                 | Rating     | Quantity | Market Value | % to  | ISIN         |      |
|  |            |          | (₹ in Lakhs) | NAV   |              |      |
| DEBT INSTRUMENTS                                       |            |          |              |       |              |      |
| Fixed Rates Bonds - Corporate                          |            |          |              |       |              |      |
| Listed / Awaiting listing on                           |            |          |              |       |              |      |
| Stock Exchanges  |            |          |              |       |              |      |
| Power Finance Corporation Limited **                   | CRISIL AAA | 150      | 1,512.24     | 15.33 | INE134E08HE3 |      |
| Mahindra & Mahindra Financial Services Limited **      | IND AAA    | 140      | 1,411.40     | 14.31 | INE774D07LK9 |      |
| Export-Import Bank of India **                         | Crisil AAA | 130      | 1,309.29     | 13.28 | INE514E08EN4 |      |
| Indian Railway Finance Corporation Limited **          | Crisil AAA | 80       | 807.27       | 8.19  | INE053F09GH5 |      |
| Housing Development Finance Corporation Limited **     | Crisil AAA | 158      | 796.64       | 8.08  | INE001A07NO1 |      |
| Hindustan Petroleum Corporation Limited **             | Crisil AAA | 60       | 605.35       | 6.14  | INE094A07053 |      |
| Grasim Industries Limited **                           | ICRA AAA   | 60       | 603.96       | 6.12  | INE069A08038 |      |
| Total  |            |          | 7,046.15     | 71.45 | -            |      |
| Zero Coupon Bonds - Corporate                          |            |          |              |       |              |      |
| Listed / Awaiting listing on Stock Exchanges           |            |          |              |       |              |      |
| Bajaj Finance Limited **                               | ICRA AAA   | 100      | 1,245.93     | 12.63 | INE296A07GE2 |      |
| Total  |            |          | 1,245.93     | 12.63 |              |      |
| OTHERS   |            |          |              |       |              |      |
| (a) Collateralised Borrowing and<br>Lending Obligation |            |          | 774.54       | 7.85  |              |      |
| (b) Net Receivables/(Payables)                         |            |          | 794.99       | 8.07  |              |      |
| 1  |            | 1        | 1            | I     | 1            | 1 1  |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

\*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines.

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Ontion wise per unit Net Asset Values are as follows:

| Option                | As on beginning  | As on               |
|-----------------------|------------------|---------------------|
|                       | of the half-year | September 29, 2017# |
| Regular Plan - Growth | ₹ 12.8947        | ₹ 13.3489           |
| Direct Plan - Growth  | ₹ 12.9454        | ₹ 13.4114           |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017.
- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 0.46 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30. 2017 is Nil.
- (9) # As September 30,2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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L&T Emerging Businesses Fund

# Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| Name of the Instrument   | Rating         | Quantity | Market Value | % to   | ISIN         |
|--|----------------|----------|--------------|--------|--------------|
|  |                | ,        | (₹ in Lakhs) | NAV    | -            |
| DEBT INSTRUMENTS   |                |          |              |        |              |
| Fixed Rates Bonds - Corporate  |                |          |              |        |              |
| Listed / Awaiting listing on   |                |          |              |        |              |
| Stock Exchanges  |                |          |              |        |              |
| Century Textiles & Industries Limited **   | CRISIL AA-     | 190      | 1,925.84     | 11.19  | INE055A07088 |
| Vedanta Limited **   | CRISIL AA      | 180      | 1,848.17     | 10.73  | INE205A07048 |
| East North Interconnection Company Limited (Fixed pooled transmission charges collected by PGCIL) ** | CRISIL AAA(SO) | 100      | 1,014.83     | 5.89   | INE556S07137 |
| Oriental Nagpur Betul Highway Limited<br>(Nhai Annuity Receivables) **                               | CRISIL AAA(SO) | 954      | 973.73       | 5.66   | INE105N07340 |
| Total  |                |          | 5,762.57     | 33.47  |              |
| Privately Placed/ Unlisted   |                |          |              |        |              |
| Tata Housing Development Company Limited **  | ICRA AA        | 190      | 1,906.68     | 11.07  | INE582L07138 |
| Reliance Mediaworks Ltd (Corporate<br>Guarantee - Reliance Capital Limited) **                       | CARE AA+(SO)   | 150      | 1,501.48     | 8.72   | INE540B08101 |
| S.D. Corporation Private Limited (Shapoorji Pallonji DSRA Guarantee) **                              | ICRA AA(SO)    | 12       | 1,217.66     | 7.07   | INE660N08052 |
| Business Broadcast News Holding Limited (Corporate Guarantee - Reliance Capital Limited) **          | CARE AA+(SO)   | 100      | 996.38       | 5.79   | INE333L08027 |
| Total  |                |          | 5,622.20     | 32.65  |              |
| Zero Coupon Bonds - Corporate  |                |          |              |        |              |
| Listed / Awaiting listing on<br>Stock Exchanges  |                |          |              |        |              |
| TMF Holdings Limited **  | CRISIL AA      | 190      | 2,057.33     | 11.95  | INE909H08246 |
| JM Financial Products Limited **   | ICRA AA        | 160      | 1,658.68     | 9.63   | INE523H07775 |
| aditya Birla Fashion and Retail Limited **   | CRISIL AA      | 130      | 1,424.85     | 8.28   | INE647008057 |
| otal   |                |          | 5,140.85     | 29.86  |              |
| OTHERS   |                |          |              |        |              |
| (a) Collateralised Borrowing   |                |          |              |        |              |
| and Lending Obligation   |                |          | 133.50       | 0.78   |              |
| (b) Net Receivables/(Payables)   |                |          | 557.89       | 3.24   |              |
| Net Assets   |                |          | 17,217.01    | 100.00 |              |

\*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines

### Notes:

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

| Option                           | As on beginning of | As on               |
|----------------------------------|--------------------|---------------------|
|                                  | the half-year      | September 29, 2017# |
| Regular Plan - Dividend (payout) | ₹ 9.9927           | ₹ 10.4281           |
| Regular Plan - Growth            | ₹ 9.9927           | ₹ 10.4281           |
| Direct Plan - Dividend (payout)  | ₹ 9.9933           | ₹ 10.4418           |
| Direct Plan - Growth             | ₹ 9.9933           | ₹ 10.4418           |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017.
- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 2.44 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30,
- (9) # As September 30,2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| Name of the Instrument                        | Rating     | Quantity | Market Value | % to   | ISIN         |
|---|------------|----------|--------------|--------|--------------|
|   |            |          | (₹ in Lakhs) | NAV    |              |
| DEBT INSTRUMENTS                              |            |          |              |        |              |
| Fixed Rates Bonds - Corporate                 |            |          |              |        |              |
| Listed / Awaiting listing on                  |            |          |              |        |              |
| Stock Exchanges                               |            |          |              |        |              |
| Indian Railway Finance Corporation Limited ** | Crisil AAA | 23       | 232.09       | 15.10  | INE053F09GH5 |
| Export-Import Bank of India **                | CRISIL AAA | 23       | 231.64       | 15.07  | INE514E08EN4 |
| Steel Authority of India Limited **           | IND AA -   | 23       | 230.18       | 14.97  | INE114A07893 |
| LIC Housing Finance Limited **                | CRISIL AAA | 22       | 221.89       | 14.43  | INE115A07DR3 |
| Power Finance Corporation Limited **          | CRISIL AAA | 10       | 100.82       | 6.56   | INE134E08HE3 |
| Total   |            |          | 1,016.62     | 66.13  |              |
| Zero Coupon Bonds - Corporate                 |            |          |              |        |              |
| Listed / Awaiting listing on Stock Exchanges  |            |          |              |        |              |
| Aditya Birla Finance Limited **               | ICRA AA+   | 24       | 298.73       | 19.43  | INE860H07AT1 |
| Total   |            |          | 298.73       | 19.43  |              |
| OTHERS  |            |          |              |        |              |
| (a) Collateralised Borrowing and              |            |          | 141.97       | 9.23   |              |
| Lending Obligation                            |            |          |              |        |              |
| (b) Net Receivables/(Payables)                |            |          | 80.08        | 5.21   |              |
| Net Assets                                    |            |          | 1,537.40     | 100.00 |              |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines. Notes:
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

| Option                | As on beginning of the half-year | As on<br>September 29, 2017# |
|-----------------------|----------------------------------|------------------------------|
| Regular Plan - Growth | ₹ 12.8806                        | ₹ 13.3361                    |
| Direct Plan - Growth  | ₹ 12.9592                        | ₹ 13.4275                    |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil. (4) The total market value of investments in foreign securities / American Depositary
- Receipts / Global Depositary Receipts as on September 30, 2017 is Nil. (5) No dividend was declared during the half-year ended September 30, 2017.
- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 0.48 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| Name of the Instrument                                 | Rating     | Quantity | Market Value<br>(₹ in Lakhs) |        | ISIN        |
|--|------------|----------|------------------------------|--------|-------------|
| DEBT INSTRUMENTS                                       |            |          |                              |        |             |
| Fixed Rates Bonds - Corporate                          |            |          |                              |        |             |
| Listed / Awaiting listing on                           |            |          |                              |        |             |
| Stock Exchanges  |            | _        |                              |        |             |
| Indian Railway Finance Corporation Limited **          | Crisil AAA | 7        | 70.64                        | 15.50  | INE053F09GH |
| Housing Development Finance<br>Corporation Limited **  | Crisil AAA | 14       | 70.59                        | 15.49  | INE001A07NO |
| Export-Import Bank of India **                         | CRISIL AAA | 7        | 70.50                        | 15.47  | INE514E08EN |
| Hindustan Petroleum Corporation Limited **             | CRISIL AAA | 6        | 60.54                        | 13.28  | INE094A0705 |
| Grasim Industries Limited **                           | ICRA AAA   | 6        | 60.40                        | 13.25  | INE069A0803 |
| Power Finance Corporation Limited **                   | CRISIL AAA | 1        | 10.08                        | 2.21   | INE134E08HE |
| Total  |            |          | 342.75                       | 75.20  |             |
| Zero Coupon Bonds - Corporate                          |            |          |                              |        |             |
| Listed / Awaiting listing on Stock Exchanges           |            |          |                              |        |             |
| Aditya Birla Finance Limited **                        | ICRA AA+   | 2        | 24.89                        | 5.46   | INE860H07AT |
| Total  |            |          | 24.89                        | 5.46   |             |
| OTHERS   |            |          |                              |        |             |
| (a) Collateralised Borrowing and<br>Lending Obligation |            |          | 59.61                        | 13.08  |             |
| (b) Net Receivables/(Payables)                         |            |          | 28.52                        | 6.26   |             |
| Net Assets   |            |          | 455.77                       | 100.00 |             |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines. Notes:
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows

| (2) | option vise per unit recenses values are as rollows. |                  |                     |  |  |  |  |
|-----|--|------------------|---------------------|--|--|--|--|
| 0   | ption  | As on beginning  |                     |  |  |  |  |
|     |  | of the half-year | September 29, 2017# |  |  |  |  |
| Re  | egular Plan - Growth                                 | ₹ 12.9254        | ₹ 13.3646           |  |  |  |  |
| D   | irect Plan - Dividend (payout)                       | ₹ 11.7657        | ₹ 12.1746           |  |  |  |  |
| D   | irect Plan - Growth                                  | ₹ 13 1394        | ₹ 13 5960           |  |  |  |  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017. (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 0.41 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

| Name of the Instrument  | Industry / Rating                              | Quantity             | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN                       |
|---|--|----------------------|------------------------------|-------------|----------------------------|
| EQUITY & EQUITY RELATED   |  |                      | ( In Lakins)                 | NAV         |                            |
| INSTRUMENTS   |  |                      |                              |             |                            |
| Listed / Awaiting listing on<br>Stock Exchanges                     |  |                      |                              |             |                            |
| Max Financial Services Limited                                      | Finance  | 1,106,706            | 6,539.53                     | 3.49        | INE180A0102                |
| Lakshmi Machine Works Limited                                       | Industrial Capital Goods                       | 95,200               | 5,426.69                     | 2.90        | INE269B0102                |
| Rane Holdings Limited   | Finance  | 217,957              | 3,774.69                     | 2.01        | INE384A0101                |
| Sterlite Technologies Limited                                       | Telecom - Equipment &                          | 1,668,200            | 3,730.93                     | 1.99        | INE089C0102                |
| Avanti Feeds Limited  | Accessories  Consumer Non Durables             | 170 700              | 3,627.07                     | 1.04        | INE871C0102                |
| Avanti reeus Limited Aarti Industries Limited                       | Chemicals                                      | 178,700<br>404,952   | 3,616.02                     | 1.94        | INE871C0102                |
| Mayur Uniquoters Ltd  | Textile Products                               | 980,000              | 3,568.67                     | 1.93        | INE040D0103                |
| HEG Limited   | Industrial Products                            | 375,269              | 3,502.01                     | 1.87        | INE545A0101                |
| Godrej Properties Limited   | Construction                                   | 557,326              | 3,454.03                     | 1.84        | INE484J0102                |
| Amara Raja Batteries Limited  | Auto Ancillaries                               | 485,000              | 3,438.65                     | 1.84        | INE885A0103                |
| Coromandel International Limited                                    | Fertilisers                                    | 795,300              | 3,436.49                     | 1.83        | INE169A0103                |
| Future Lifestyle Fashions Limited                                   | Retailing                                      | 1,004,600            | 3,382.99                     | 1.81        | INE45200101                |
| Somany Ceramics Limited   | Construction                                   | 374,509              | 3,213.47                     | 1.72        | INE355A0102                |
| Sobha Limited   | Construction                                   | 813,700              | 3,164.07                     | 1.69        | INE671H0101                |
| AIA Engineering Limited   | Industrial Products                            | 236,800              | 3,146.36                     | 1.68        | INE212H0102                |
| Dalmia Bharat Limited   | Cement   | 121,535              | 3,122.05                     | 1.67        | INE439L0101                |
| Trent Limited   | Retailing                                      | 1,047,450            |                              | 1.65        | INE849A0102                |
| Maharashtra Seamless Limited  | Ferrous Metals                                 | 738,378              | 3,094.91                     | 1.65        | INE271B0102                |
| Carborundum Universal Limited                                       | Industrial Products                            | 963,700              | 3,062.16                     | 1.63        | INE120A0103                |
| Max India Limited   | Healthcare Services                            | 2,081,700            |                              | 1.55        | INE153U0101                |
| City Union Bank Limited   | Banks<br>Construction                          | 1,782,300<br>900,205 |                              | 1.54        | INE491A0102<br>INE805D0103 |
| Sunteck Realty Limited<br>NOCIL Limited                             | Chemicals                                      | 1,955,800            | 2,810.89<br>2,787.99         | 1.49        | INE163A0101                |
| The Ramco Cements Limited   | Cement   | 399,290              | 2,764.68                     | 1.49        | INE331A010                 |
| Sterling Tools Limited  | Auto Ancillaries                               | 1,077,601            | 2,659.52                     | 1.42        | INE334A0102                |
| Indian Bank   | Banks  | 998,100              | 2,607.54                     | 1.39        | INE562A0101                |
| Supreme Petrochem Limited   | Chemicals                                      | 681,000              | 2,574.86                     | 1.37        | INE663A0101                |
| Dishman Carbogen Amcis Limited                                      | Pharmaceuticals                                | 733,510              | 2,477.06                     |             | INE385W010                 |
| Mirza International Limited   | Consumer Durables                              | 1,513,400            |                              | 1.28        | INE771A0102                |
| IIFL Holdings Limited   | Finance  | 388,410              | 2,360.56                     | 1.26        | INE530B0102                |
| Aegis Logistics Limited   | Gas  | 986,700              | 2,328.12                     | 1.24        | INE208C0102                |
| Navkar Corporation Limited  | Transportation                                 | 1,274,800            |                              | 1.24        | INE278M010                 |
| Jamna Auto Industries Limited                                       | Auto Ancillaries                               | 889,186              | 2,314.55                     | 1.24        | INE039C0102                |
| Dollar Industries Limited   | Textile Products                               | 538,600              | 2,188.87                     | 1.17        | INE325C0103                |
| Savita Oil Technologies Limited                                     | Petroleum Products                             | 177,521              | 2,183.15                     | 1.17        | INE035D0101                |
| Swaraj Engines Limited  | Industrial Products                            | 105,997              | 2,154.60                     | 1.15        | INE277A0101                |
| TI Financial Holdings Limited                                       | Finance  | 375,900              | 2,119.51                     | 1.13        | INE149A0103                |
| DCB Bank Limited  | Banks  | 1,161,000            | 2,108.38                     | 1.13        | INE503A0101                |
| AksharChem India Limited  | Chemicals                                      | 278,980              | 2,077.01                     | 1.11        | INE542B0101                |
| WABCO India Limited   | Auto Ancillaries                               | 33,399               | 2,000.45                     | 1.07        | INE342J0101                |
| Triveni Turbine Limited   | Industrial Capital Goods                       | 1,536,000            | '                            | 1.06        | INE152M010                 |
| National Aluminium Company Limited                                  | Non - Ferrous Metals                           | 2,451,700            |                              | 1.02        | INE139A0103                |
| Rico Auto Industries Limited  | Auto Ancillaries                               | 2,053,700            |                              | 1.02        | INE209B0102                |
| TVS Srichakra Limited   | Auto Ancillaries                               | 61,400               | 1,884.09                     | 1.01        | INE421C0101                |
| Supreme Industries Limited WIM Plast Limited                        | Industrial Products Industrial Products        | 168,800<br>135,910   | 1,854.77<br>1,834.79         | 0.99        | INE195A0102<br>INE015B0101 |
| NIVI Plast Limited  RSWM Limited                                    | Textiles - Cotton                              | 594,500              | 1,834.79                     | 0.98        | INE611A0101                |
| Engineers India Limited   | Construction Project                           | 1,215,000            |                              | 0.96        | INE510A010                 |
| Future Retail Limited   | Retailing                                      | 341,000              | 1,795.37                     | 0.96        | INE752P0102                |
| Oriental Carbon & Chemicals Limited                                 | Chemicals                                      | 147,360              | 1,786.30                     | 0.95        | INE321D010                 |
| K.P.R. Mill Limited   | Textile Products                               | 224,898              | 1,694.04                     | 0.90        | INE930H0102                |
| Deepak Nitrite Limited  | Chemicals                                      | 805,200              | 1,562.49                     | 0.83        | INE288B0102                |
| IFGL Exports Limited @  | Industrial Products                            | 550,277              | 1,536.65                     | 0.82        | INE133Y010                 |
| Tube Investment of India Limited @                                  | Auto Ancillaries                               | 375,900              | 1,505.74                     | 0.80        | INE974X010                 |
| Skipper Limited   | Industrial Capital Goods                       | 705,636              | 1,488.19                     | 0.79        | INE439E0102                |
| EIH Limited   | Hotels   | 1,090,400            |                              | 0.79        | INE230A0102                |
| Orient Paper & Industries Limited                                   | Consumer Durables                              | 1,471,465            |                              | 0.78        | INE592A0102                |
| Apar Industries Limited   | Industrial Capital Goods                       | 184,200              | 1,367.96                     | 0.73        | INE372A010                 |
| Techno Electric & Engineering                                       | Construction Project                           | 417,000              | 1,358.38                     | 0.73        | INE286K0102                |
| Company Limited   |  |                      |                              |             |                            |
| Sudarshan Chemical Industries Limited                               | Chemicals                                      | 317,575              | 1,181.22                     | 0.63        | INE659A0102                |
| Entertainment Network India Limited                                 | Media & Entertainment                          | 141,395              | 1,145.02                     | 0.61        | INE265F0102                |
| Arihant Superstructures Limited<br>Astra Microwave Products Limited | Construction Telecom - Equipment & Accessories | 623,675<br>902,300   | 1,141.33<br>1,131.48         | 0.61        | INE386C0102                |
| Indian Hume Pipe Company Limited                                    | Construction Project                           | 214,833              | 1,059.13                     | 0.57        | INE323C0103                |
| Deccan Cements Limited  | Cement   | 173,188              | 971.58                       | 0.52        | INE583C0102                |
| Centum Electronics Limited  | Industrial Capital Goods                       | 135,539              | 838.85                       | 0.45        | INE320B0102                |
| United Breweries Limited  | Consumer Non Durables                          | 85,561               | 702.84                       | 0.38        | INE686F0102                |
| Grindwell Norton Limited  | Industrial Products                            | 106,494              | 448.34                       | 0.24        | INE536A010                 |
| Dhunseri Tea & Industries Limited                                   | Consumer Non Durables                          | 71,562               | 189.17                       | 0.10        | INE341R010                 |
| Total   |  |                      | 161,298.81                   | 86.10       |                            |
| OTHERS  |  |                      |                              |             |                            |
| (a) Collateralised Borrowing and                                    |  |                      | 24,505.48                    | 13.08       |                            |
| Lending Obligation (b) Net Receivables/(Payables)                   |  |                      |                              |             |                            |

@ Awaited Listing

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.
- (3) Option wise per unit Net Asset Values are as follows:

| Option                 | As on beginning of<br>the half-year Septem |          |  |
|------------------------|--|----------|--|
| Regular Plan -Dividend | ₹ 19.390                                   | ₹ 22.773 |  |
| Regular Plan -Growth   | ₹ 21.043                                   | ₹ 24.714 |  |
| Direct Plan - Dividend | ₹ 19.808                                   | ₹ 23.359 |  |
| Direct Plan - Growth   | ₹ 21.465                                   | ₹ 25.312 |  |

- (4) The total outstanding exposure in derivative instruments as on September 30, 2017 is
- (5) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (6) No dividend was declared during the half-year ended September 30,2017.
- (7) No bonus was declared during the half-year ended September 30, 2017.
- (8) The portfolio turnover ratio of the Scheme for the half-year ended September 30, 2017
- (9) nvestment in Repo of Corporate Debt Securities during the half-year ended September 30, 2017 is Nil.
- (10)# As September 30, 2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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## Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| Name of the Instrument  | Rating       | Quantity | Market Value | 1     | ISIN           |
|---|--------------|----------|--------------|-------|----------------|
| DEBT INSTRUMENTS  |              |          | (* =         |       |                |
| Fixed Rates Bonds - Corporate   |              |          |              |       |                |
| Listed / Awaiting listing on  |              |          |              |       |                |
| Stock Exchanges   | CDICII AAA   | 250      | 254224       |       | 11.54401.07040 |
| Reliance JIO Infocomm Limited **  | CRISIL AAA   | 350      | 3,542.31     | 13.06 | INE110L07013   |
| Dewan Housing Finance Corporation Limited **  | CARE AAA     | 340      | 3,445.61     | 12.70 | INE202B07FT8   |
| Power Finance Corporation Limited **  | Crisil AAA   | 100      | 1,010.99     | 3.73  | INE134E08HB9   |
| Power Grid Corporation of India Limited **  | Crisil AAA   | 50       | 507.04       | 1.87  | INE752E07LA4   |
| National Bank for Agriculture & Rural<br>Development **                                       | CRISIL AAA   | 50       | 504.91       | 1.86  | INE261F08469   |
| Total   |              |          | 9,010.86     | 33.22 | 1              |
| Privately Placed/ Unlisted  |              |          |              |       | 1              |
| Business Broadcast News Holding Limited   |              |          |              |       |                |
| (Corporate Guarantee - Reliance Capital<br>Limited) **  | CARE AA+(SO) | 440      | 4,621.76     | 17.04 | INE333L07045   |
| Shapoorji Pallonji Energy (Gujarat) Private<br>Limited (Shapoorji Pallonji Dsra Guarantee) ** | ICRA AA(SO)  | 45       | 4,554.06     | 16.79 | INE170M08021   |
| Total   |              |          | 9,175.82     | 33.83 | 1              |
| Zero Coupon Bonds - Corporate   |              |          |              |       | ]              |
| Listed / Awaiting listing on Stock  |              |          |              |       |                |
| Exchanges   |              |          |              |       |                |
| India Infoline Housing Finance Limited **   | ICRA AA      | 310      | 3,869.33     | 14.26 | INE477L07438   |
| India Infoline Finance Limited **   | ICRA AA      | 250      | 3,115.07     | 11.48 | INE866107AE8   |
| Total   |              |          | 6,984.40     | 25.74 | 1              |
| OTHERS  |              |          |              |       | 1              |
| (a) Collateralised Borrowing  |              |          |              |       |                |
| and Lending Obligation  |              |          | 1,005.73     | 3.71  |                |
| (b) Net Receivables/(Payables)  |              |          | 949.84       | 3.50  |                |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

  \*\* indicator thinly traded (non-traded equitions as defined in SERI Regulations and Gu
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines **Notes:**

27,126.65 100.00

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

Net Assets

| Орион                                       | of the half-year   | September 29#, 2017 |
|---|--|---------------------|
| Regular Plan - Dividend (Payout)            | ₹ 11.5116  | ₹ 11.9583           |
| Regular Plan - Growth                       | ₹ 14.0766  | ₹ 14.6228           |
| Direct Plan - Growth                        | ₹ 14.2242  | ₹ 14.8056           |
| 3) The sessi consessed to a consession to a | Control at the Carrier Control of the Carrier | C+                  |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017.
- (6) No bonus was declared during the half-year ended September 30, 2017.(7) The Average Maturity Period of the Portfolio has been 0.78 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

| L&T FMP Series X - Plan R (1506 days) (A Closed-ended Debt Scheme)                                   |            |          |              |        |              |
|--|------------|----------|--------------|--------|--------------|
| Name of the Instrument   | Rating     | Quantity | Market Value |        | ISIN         |
| DEBT INSTRUMENTS<br>Fixed Rates Bonds - Corporate<br>Listed / Awaiting listing on<br>Stock Exchanges |            |          |              |        |              |
| Power Finance Corporation Limited **   | CRISIL AAA | 4        | 40.33        | 13.46  | INE134E08HE3 |
| Rural Electrification Corporation Limited **   | CRISIL AAA | 4        | 40.25        | 13.44  | INE020B08815 |
| Steel Authority of India Limited **  | IND AA -   | 4        | 40.03        | 13.37  | INE114A07893 |
| Mahindra & Mahindra Financial<br>Services Limited **   | IND AAA    | 3        | 30.28        | 10.11  | INE774D07NJ7 |
| LIC Housing Finance Limited **   | CRISIL AAA | 2        | 20.17        | 6.74   | INE115A07DR3 |
| Grasim Industries Limited **   | ICRA AAA   | 2        | 20.13        | 6.72   | INE069A08038 |
| Hindustan Petroleum Corporation Limited **   | CRISIL AAA | 1        | 10.09        | 3.37   | INE094A07053 |
| Total  |            |          | 201.28       | 67.21  |              |
| Zero Coupon Bonds - Corporate  |            |          |              |        |              |
| Listed / Awaiting listing on Stock<br>Exchanges  |            |          |              |        |              |
| Aditya Birla Finance Limited **  | ICRA AA+   | 4        | 49.79        | 16.62  | INE860H07AT1 |
| Total  |            |          | 49.79        | 16.62  |              |
| OTHERS   |            |          |              |        |              |
| (a) Collateralised Borrowing and<br>Lending Obligation   |            |          | 33.69        | 11.25  |              |
| (b) Net Receivables/(Payables)   |            |          | 14.74        | 4.92   |              |
| Net Assets   |            |          | 299.50       | 100.00 |              |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines **Notes:**
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.

(2) Option wise per unit Net Asset Values are as follows:

| Option                                     | As on beginning<br>of the half-year | As on<br>September 29, 2017# |
|--|-------------------------------------|------------------------------|
| Regular Plan - Growth                      | ₹ 12.8812                           | ₹ 13.3334                    |
| Direct Plan - Growth                       | ₹ 12.9675                           | ₹ 13.4328                    |
| 3) The second consequential consequence in | dariustius instruments as           | on Contombor 20, 2017        |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.(4) The total market value of investments in foreign securities / American Depositary
- Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017.
- (6) No bonus was declared during the half-year ended September 30, 2017.(7) The Average Maturity Period of the Portfolio has been 0.42 years.

Name of the Instrument

- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

|  | eries X - Pla        |                       |              |        |              |
|--|----------------------|-----------------------|--------------|--------|--------------|
| (A Clos  | ed-ended D<br>Rating | ebt Schem<br>Quantity | Market Value |        | ISIN         |
| DEBT INSTRUMENTS                                       |                      |                       | (* 20)       |        |              |
| Fixed Rates Bonds - Corporate                          |                      |                       |              |        |              |
| Listed / Awaiting listing on                           |                      |                       |              |        |              |
| Stock Exchanges  |                      |                       |              |        |              |
| Indian Railway Finance Corporation Limited **          | CRISIL AAA           | 90                    | 908.18       | 14.92  | INE053F09GH5 |
| Export-Import Bank of India **                         | CRISIL AAA           | 90                    | 906.43       | 14.89  | INE514E08EN4 |
| Steel Authority of India Limited **                    | IND AA -             | 89                    | 890.69       | 14.63  | INE114A07893 |
| Hindustan Petroleum Corporation Limited **             | CRISIL AAA           | 33                    | 332.94       | 5.47   | INE094A07053 |
| LIC Housing Finance Limited **                         | CRISIL AAA           | 28                    | 282.41       | 4.64   | INE115A07DR3 |
| Mahindra & Mahindra Financial Services<br>Limited **   | IND AAA              | 20                    | 201.63       | 3.31   | INE774D07LK9 |
| Housing Development Finance Corporation Limited **     | Crisil AAA           | 28                    | 141.18       | 2.32   | INE001A07NO1 |
| Power Finance Corporation Limited **                   | CRISIL AAA           | 13                    | 131.06       | 2.15   | INE134E08HE3 |
| Total  |                      |                       | 3,794.52     | 62.33  |              |
| Zero Coupon Bonds - Corporate                          |                      |                       |              |        |              |
| Listed / Awaiting listing on Stock Exchanges           |                      |                       |              |        |              |
| Aditya Birla Finance Limited **                        | ICRA AA+             | 70                    | 871.29       | 14.31  | INE860H07AT1 |
| Bajaj Finance Limited **                               | ICRA AAA             | 50                    | 622.97       | 10.23  | INE296A07GE2 |
| Total  |                      |                       | 1,494.26     | 24.54  |              |
| OTHERS   |                      |                       |              |        |              |
| (a) Collateralised Borrowing and<br>Lending Obligation |                      |                       | 457.05       | 7.51   |              |
| (b) Net Receivables/(Payables)                         |                      |                       | 343.08       | 5.62   |              |
| Net Assets   |                      |                       | 6,088.91     | 100.00 |              |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines Notes:
- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

| Option                          | As on beginning  | As on               |
|---------------------------------|------------------|---------------------|
|                                 | of the half-year | September 29, 2017# |
| Regular Plan - Growth           | ₹ 12.8747        | ₹ 13.3304           |
| Direct Plan - Dividend (payout) | ₹ 11.7980        | ₹ 12.2253           |
| Direct Plan - Growth            | ₹ 12.9258        | ₹ 13.3934           |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) No dividend was declared during the half-year ended September 30, 2017.
- (6) No bonus was declared during the half-year ended September 30, 2017.(7) The Average Maturity Period of the Portfolio has been 0.49 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

#### L&T Triple Ace Bond Fund (An Open-ended Pure Income Scheme)

Quantity Market Value % to

| Name of the Instrument                              | Rating     | Quantity | Market Value<br>(₹ in Lakhs) | % to<br>NAV | ISIN         |
|---|------------|----------|------------------------------|-------------|--------------|
| DEBT INSTRUMENTS                                    |            |          |                              |             |              |
| Fixed Rates Bonds - Corporate                       |            |          |                              |             |              |
| Listed / Awaiting listing                           |            |          |                              |             |              |
| on Stock Exchanges                                  |            |          |                              |             |              |
| Reliance Industries Limited **                      | CRISIL AAA | 600      | 5,970.64                     | 11.78       | INE002A08476 |
| Export-Import Bank of India **                      | CRISIL AAA | 500      | 5,044.58                     | 9.95        | INE514E08FM3 |
| Power Grid Corporation of India<br>Limited **       | CRISIL AAA | 450      | 4,672.82                     | 9.22        | INE752E07MF1 |
| Ultratech Cement Limited **                         | CRISIL AAA | 400      | 3,967.13                     | 7.83        | INE481G08024 |
| Housing Development Finance  Corporation Limited ** | CRISIL AAA | 25       | 2,592.05                     | 5.11        | INE001A07OO9 |
| LIC Housing Finance Limited **                      | CRISIL AAA | 250      | 2,590.41                     | 5.11        | INE115A07JB4 |
| Reliance JIO Infocomm Limited                       | CRISIL AAA | 250      | 2,580.07                     | 5.09        | INE110L07070 |
| Bajaj Finance Limited **                            | CARE AAA   | 250      | 2,567.01                     | 5.06        | INE296A07LR4 |
| Bharat Petroleum Corporation Limited **             | CRISIL AAA | 250      | 2,533.55                     | 5.00        | INE029A07075 |
| Rural Electrification Corporation                   | CRISIL AAA | 250      | 2,500.68                     | 4.93        | INEO20B08AB1 |
| Housing Development Finance  Corporation Limited ** | CRISIL AAA | 25       | 2,493.35                     | 4.92        | INE001A07QT3 |
| LIC Housing Finance Limited **                      | CRISIL AAA | 200      | 2,019.62                     | 3.98        | INE115A07LW6 |
| Indian Railway Finance Corporation Limited **       | CRISIL AAA | 200      | 1,978.38                     | 3.90        | INE053F07942 |

| Nume of the instrument                               | Rating     | Qualitity | IVIAI KCC VAIAC | /0 10  | .5           |
|--|------------|-----------|-----------------|--------|--------------|
|  |            |           | (₹ in Lakhs)    | NAV    |              |
| National Highways Authority of India **              | CRISIL AAA | 150       | 1,507.30        | 2.97   | INE906B07FT4 |
| Power Finance Corporation  Limited **                | CRISIL AAA | 150       | 1,497.69        | 2.95   | INE134E08JB5 |
| Rural Electrification  Corporation Limited **        | CRISIL AAA | 100       | 1,003.95        | 1.98   | INE020B08997 |
| National Highways Authority<br>of India **           | CRISIL AAA | 50        | 500.93          | 0.99   | INE906B07FE6 |
| Total  |            |           | 46,020.16       | 90.77  |              |
| Privately placed / Unlisted                          |            |           |                 |        |              |
| Tata Sons Limited **                                 | CRISIL AAA | 250       | 2,550.44        | 5.03   | INE895D0878  |
| Total  |            |           | 2,550.44        | 5.03   |              |
| OTHERS   |            |           |                 |        |              |
| (a) Collateralised Borrowing and Lending Obligation/ |            |           | 333.82          | 0.66   |              |
| Reverse Repo (b) Net Receivables/(Payables)          |            |           | 1,784.18        | 3.54   |              |
|  |            |           | 50,688.60       | 100.00 |              |

All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.

 $\star\star$  indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines.

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) Option wise per unit Net Asset Values are as follows:

| Option                              | As on beginning  | As on               |
|-------------------------------------|------------------|---------------------|
|                                     | of the half-year | September 29, 2017# |
| Regular Plan - Quarterly Dividend   | ₹ 11.2762        | ₹ 11.1480           |
| Regular Plan - Semi Annual Dividend | ₹ 15.3621        | ₹ 15.2756           |
| Regular Plan - Annual Dividend      | ₹ 10.7213        | ₹ 11.0802           |
| Regular Plan - Growth               | ₹ 41.2923        | ₹ 42.6746           |
| Regular Plan - Bonus                | ₹ 15.6849        | ₹ 16.2100           |
| Direct Plan - Quarterly Dividend    | ₹ 12.0812        | ₹ 11.8209           |
| Direct Plan - Semi Annual Dividend  | ₹ 17.4441        | ₹ 17.4761           |
| Direct Plan - Growth                | ₹ 42.7755        | ₹ 44.3266           |

- (3) The total outstanding exposure in derivative instruments as on September 30, 2017 is Nil.
- (4) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (5) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                              | Rate of dividend per Unit |          |  |  |
|-------------------------------------|---------------------------|----------|--|--|
|                                     | Individuals & HUF         | Others   |  |  |
| Regular Plan - Quarterly Dividend   | ₹ 0.3611                  | ₹ 0.3346 |  |  |
| Regular Plan - Semi Annual Dividend | ₹ 0.4334                  | ₹ 0.4015 |  |  |
| Regular Plan - Annual Dividend      | NA                        | NA       |  |  |
| Direct Plan - Quarterly Dividend    | ₹ 0.3611                  | ₹ 0.3346 |  |  |
| Direct Plan - Semi Annual Dividend  | ₹ 0.4334                  | ₹ 0.4015 |  |  |

- (6) No bonus was declared during the half-year ended September 30, 2017.
- (7) The Average Maturity Period of the Portfolio has been 4.13 years.
- (8) Investment in Repo of Corporate Debt Securities during the month ended September 30, 2017 is Nil.
- (9) # As September 30,2017 was a non- business day for this Scheme, the NAV's at the end of the period are as of September 29,2017.

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## Half-Yearly Portfolio Statement as on September 30, 2017

(Pursuant to Regulations 59A of the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996)

| (Pursuant to   | Regulatio                               | 113 ).             |                          | CIII                 | ב שבננ                       |
|--|---|--------------------|--------------------------|----------------------|------------------------------|
| (An  | L&T Dynamic Ed<br>Open-ended Equi       |                    |                          |                      |                              |
| Name of the Instrument   | Industry/                               | Quantity           | Market Value             | % to                 | ISIN                         |
| EQUITY & EQUITY RELATED  | Rating                                  |                    | (₹ in Lakhs)             | NAV                  |                              |
| INSTRUMENTS Listed / Awaiting listing on                       |   |                    |                          |                      |                              |
| Stock Exchanges IDFC Limited                                   | Finance                                 | 5,464,800          | 3,224.23                 | 6.84                 | INE043D01016                 |
| Kotak Mahindra Bank Limited                                    | Banks                                   | 119,500            | 1,197.69                 | 2.54                 | INE237A01028                 |
| State Bank of India  | Banks                                   | 460,700            | 1,169.49                 | 2.48                 | INE062A01020                 |
| Tata Power Company Limited                                     | Power                                   | 1,341,000          | 1,043.30                 | 2.21                 | INE245A01021                 |
| Bajaj Finance Limited  | Finance                                 | 56,000             | 1,029.31                 | 2.18                 | INE296A01024                 |
| HDFC Bank Limited Infibeam Incorporation Limited               | Banks<br>Software                       | 56,100<br>780,000  | 1,013.00<br>1,003.08     | 2.15                 | INE040A01026<br>INE483S01020 |
| Infosys Limited  | Software                                | 110,000            | 989.89                   | 2.13                 | INE009A01021                 |
| Tata Consultancy Services Limited                              | Software                                | 35,600             | 867.20                   | 1.84                 | INE467B01029                 |
| Housing Development Finance<br>Corporation Limited             | Finance                                 | 41,800             | 728.22                   | 1.54                 | INE001A01036                 |
| Gujarat State Fertilizers & Chemicals Limited                  | Fertilisers                             | 535,500            | 680.35                   | 1.44                 | INE026A01025                 |
| GMR Infrastructure Limited                                     | Construction Project                    | 4,140,000          | 678.96                   | 1.44                 | INE776C01039                 |
| Indo Count Industries Limited                                  | Textiles - Cotton                       | 679,000            | 671.87                   | 1.43                 | INE483B01026                 |
| ITC Limited  | Consumer Non Durables                   | 254,400            | 657.12                   | 1.39                 | INE154A01025                 |
| Indian Bank  | Banks                                   | 226,500            | 591.73                   | 1.26                 | INE562A01011                 |
| Balrampur Chini Mills Limited  Dewan Housing Finance           | Consumer Non Durables Finance           | 360,500<br>102,000 | 580.04<br>560.64         | 1.23                 | INE119A01028<br>INE202B01012 |
| Corporation Limited  |   | ,                  |                          |                      |                              |
| Titan Company Limited  | Consumer Durables Banks                 | 95,000             | 555.32<br>549.88         | 1.18                 | INE280A01028                 |
| Axis Bank Limited GAIL India Limited                           | Banks<br>Gas                            | 108,000<br>130,266 | 549.88<br>545.88         | 1.17                 | INE238A01034<br>INE129A01019 |
| Hindustan Zinc Limited   | Non - Ferrous Metals                    | 172,000            | 545.88                   | 1.08                 | INE129A01019                 |
| ICICI Lombard General Insurance                                | Finance                                 | 72,908             | 495.92                   | 1.05                 | INE765G01017                 |
| Company Limited  |   |                    |                          |                      |                              |
| Larsen & Toubro Limited  | Construction Project                    | 42,800             | 488.80                   | 1.04                 | INE018A01030                 |
| IndusInd Bank Limited  | Banks                                   | 29,000             | 487.84                   | 1.03                 | INE095A01012                 |
| Oberoi Realty Limited  | Construction                            | 107,300            | 454.74                   | 0.96                 | INE093I01010                 |
| Carborundum Universal Limited  ICICI Prudential Life Insurance | Industrial Products Finance             | 140,700<br>111,000 | 447.07<br>431.57         | 0.95                 | INE120A01034<br>INE726G01019 |
| Company Limited  Reliance Infrastructure Limited               | Power                                   |                    | 423.20                   | 0.92                 | INE036A01016                 |
| Sun Pharmaceutical Industries                                  | Pharmaceuticals                         | 91,000<br>80,800   | 406.63                   | 0.90                 | INE044A01036                 |
| Limited  | mamaccaticals                           | 00,000             | 100.05                   | 0.00                 | 11120111101030               |
| Maruti Suzuki India Limited                                    | Auto                                    | 5,000              | 398.91                   | 0.85                 | INE585B01010                 |
| Reliance Communications Limited                                | Telecom - Services                      | 2,072,000          | 397.82                   | 0.84                 | INE330H01018                 |
| MphasiS Limited  | Software                                | 61,510             | 380.56                   | 0.81                 | INE356A01018                 |
| Reliance Capital Limited                                       | Finance                                 | 63,000             | 369.18                   | 0.78                 | INE013A01015                 |
| Max Financial Services Limited                                 | Finance                                 | 61,000             | 360.45                   | 0.76                 | INE180A01020                 |
| Jain Irrigation Systems Limited HEG Limited                    | Industrial Products Industrial Products | 378,000<br>38,000  | 357.78<br>354.62         | 0.76                 | INE175A01038<br>INE545A01016 |
| Hindustan Petroleum Corporation                                | Petroleum Products                      | 78,000             | 332.90                   | 0.73                 | INE094A01015                 |
| Limited  |   | ,                  |                          |                      |                              |
| Reliance Power Limited   | Power                                   | 780,000            | 320.58                   | 0.68                 | INE614G01033                 |
| IFCI Limited   | Finance                                 | 1,386,000          | 320.17                   | 0.68                 | INE039A01010                 |
| Fortis Healthcare Limited                                      | Healthcare Services                     | 221,400            | 318.82                   | 0.68                 | INE061F01013                 |
| Reliance Industries Limited                                    | Petroleum Products                      | 40,800             | 318.61                   | 0.68                 | INE002A01018                 |
| IDFC Bank Limited Aurobindo Pharma Limited                     | Banks<br>Pharmaceuticals                | 540,000<br>42,400  | 304.56<br>293.26         | 0.65                 | INE092T01019<br>INE406A01037 |
| Granules India Limited   | Pharmaceuticals                         | 240,000            | 272.04                   | 0.62                 | INE101D01020                 |
| The South Indian Bank Limited                                  | Banks                                   | 961,089            | 271.03                   | 0.57                 | INE683A01023                 |
| NCC Limited  | Construction Project                    | 304,000            | 252.17                   | 0.53                 | INE868B01028                 |
| Indian Oil Corporation Limited                                 | Petroleum Products                      | 61,600             | 246.71                   | 0.52                 | INE242A01010                 |
| Petronet LNG Limited   | Gas                                     | 98,800             | 228.43                   | 0.48                 | INE347G01014                 |
| CG Power and Industrial Solutions<br>Limited                   | Industrial Capital Goods                | 288,000            | 226.80                   | 0.48                 | INE067A01029                 |
| Idea Cellular Limited  | Telecom - Services                      | 269,468            | 208.70                   | 0.44                 | INE669E01016                 |
| ICICI Bank Limited   | Banks                                   | 71,500             | 197.77                   | 0.42                 | INE090A01021                 |
| Wockhardt Limited  | Pharmaceuticals                         | 31,200             | 191.97                   | 0.41                 | INE049B01025                 |
| Dhunseri Tea & Industries Limited                              | Consumer Non Durables                   | 61,573             | 162.77                   | 0.35                 | INE341R01014                 |
| The Federal Bank Limited Sun TV Network Limited                | Banks<br>Media & Entertainment          | 143,000<br>20,000  | 161.09<br>152.41         | 0.34                 | INE171A01029<br>INE424H01027 |
| Lupin Limited  | Pharmaceuticals                         | 12,000             | 121.68                   | 0.32                 | INE326A01037                 |
| Syndicate Bank   | Banks                                   | 162,000            | 100.93                   | 0.20                 | INE667A01018                 |
| Dabur India Limited  | Consumer Non Durables                   | 32,500             | 99.13                    | 0.21                 | INE016A01026                 |
| MRF Limited  | Auto Ancillaries                        | 150                | 94.51                    | 0.20                 | INE883A01011                 |
| DLF Limited  | Construction                            | 55,000             | 90.37                    | 0.19                 | INE271C01023                 |
| Indiabulls Real Estate Limited                                 | Construction                            | 30,000             | 66.24                    | 0.14                 | INE069I01010                 |
| JSW Steel Limited  | Ferrous Metals                          | 24,000             | 59.63                    | 0.13                 | INE019A01038                 |
| Multi Commodity Exchange of India Limited                      | Finance                                 | 5,000              | 51.96                    | 0.11                 | INE745G01035                 |
| TV18 Broadcast Limited Ashok Leyland Limited                   | Media & Entertainment Auto              | 119,000<br>35,000  | 46.23<br>43.09           | 0.10                 | INE886H01027<br>INE208A01029 |
| Ujjivan Financial Services Limited                             | Finance                                 | 13,200             | 43.09                    | 0.09                 | INE334L01012                 |
| Ajanta Pharma Limited  | Pharmaceuticals                         | 3,200              | 36.31                    | 0.09                 | INE031B01049                 |
| Jet Airways India Limited                                      | Transportation                          | 7,200              | 34.69                    | 0.07                 | INE802G01018                 |
| The Karnataka Bank Limited                                     | Banks                                   | 22,800             | 32.27                    | 0.07                 | INE614B01018                 |
| Shriram Transport Finance<br>Company Limited                   | Finance                                 | 3,000              | 31.63                    | 0.07                 | INE721A01013                 |
| Justdial Limited   | Software                                | 4,800              | 17.86                    | 0.04                 | INE599M01018                 |
| Can Fin Homes Limited  | Finance                                 | 500                | 13.27                    | 0.03                 | INE477A01012                 |
| United Spirits Limited   | Consumer Non Durables                   | 250                | 5.99                     | 0.01                 | INE854D01016                 |
|  | · '                                     |                    |                          |                      |                              |
| Dish TV India Limited  Total                                   | Media & Entertainment                   | 7,000              | 5.24<br><b>30,875.08</b> | 0.01<br><b>65.49</b> | INE836F01026                 |

| Name of the Instrument                          | Industry/<br>Rating  | Quantity | Market Value<br>(₹ in Lakhs) | % to   | ISIN          |
|---|----------------------|----------|------------------------------|--------|---------------|
| DEBT INSTRUMENTS                                | 9                    |          | (* 24)                       |        |               |
| Fixed Rates Bonds - Corporate                   |                      |          |                              |        |               |
| Listed / Awaiting listing on                    |                      |          |                              |        |               |
| Stock Exchanges Small Industries Development    | CARE AAA             | 250      | 2,540.36                     | 5.39   | INE556F0959   |
| Bank of India **                                | CAIL AAA             | 250      | 2,540.50                     | 3.33   | 11423301 0333 |
| National Bank for Agriculture &                 | CRISIL AAA           | 250      | 2,508.46                     | 5.32   | INE261F0880   |
| Rural Development **                            | CDICII AAA           |          |                              | 4.00   |               |
| Rural Electrification Corporation<br>Limited ** | CRISIL AAA           | 200      | 2,018.91                     | 4.28   | INE020B08AI   |
| Indian Railway Finance Corporation              | CRISIL AAA           | 100      | 1,002.32                     | 2.13   | INE053F0796   |
| Limited **                                      |                      |          |                              |        |               |
| Power Grid Corporation of India<br>Limited **   | CRISIL AAA           | 50       | 512.36                       | 1.09   | INE752E07MI   |
| Blue Dart Express Limited **                    | ICRA AA              | 10,710   | 1.07                         | ٨      | INE233B0808   |
| Blue Dart Express Limited **                    | ICRA AA              | 6,120    | 0.62                         | ٨      | INE233B0809   |
| Blue Dart Express Limited **                    | ICRA AA              | 4,590    | 0.47                         | ٨      | INE233B0810   |
| Total   |                      |          | 8,584.57                     | 18.21  |               |
| OTHERS  |                      |          |                              |        |               |
| (a) Fixed Deposits                              |                      |          |                              |        |               |
| HDFC Bank Limited                               | 3 days               |          | 200.00                       | 0.42   |               |
| HDFC Bank Limited                               | 24 days              |          | 200.00                       | 0.42   |               |
| HDFC Bank Limited                               | 45 days              |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 366 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 342 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited HDFC Bank Limited             | 345 days<br>346 days |          | 99.00<br>99.00               | 0.21   |               |
| HDFC Bank Limited                               | 363 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 306 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 341 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 317 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 320 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 325 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 327 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 331 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 244 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 184 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 153 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited HDFC Bank Limited             | 186 days             |          | 99.00<br>99.00               | 0.21   |               |
| HDFC Bank Limited                               | 247 days<br>128 days |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 128 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 278 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 156 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 188 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 279 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 130 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 131 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 191 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 132 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 282 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited HDFC Bank Limited             | 135 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited HDFC Bank Limited             | 163 days<br>166 days |          | 99.00<br>99.00               | 0.21   |               |
| HDFC Bank Limited                               | 170 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 146 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 121 days             |          | 99.00                        | 0.21   |               |
| HDFC Bank Limited                               | 123 days             |          | 99.00                        | 0.21   |               |
| Total   |                      |          | 3,964.00                     | 8.40   |               |
| (b) Margin as Cash Margin                       |                      |          | 384.94                       | 0.82   |               |
| (c) Collateralised Borrowing                    |                      |          | 2,296.98                     | 4.87   |               |
| and Lending Obligation                          |                      |          | 4.040.51                     | 22.    |               |
| (d) Net Receivables/(Payables)                  |                      |          | 1,042.51                     | 2.21   |               |
| Net Assets                                      |                      |          | 47,148.08                    | 100.00 |               |

- All corporate ratings are assigned by rating agencies like CRISIL; CARE; ICRA; IND.
- \*\* indicates thinly traded / non traded securities as defined in SEBI Regulations and Guidelines.
- ^ indicates less than 0.01%

### Notes:

- (1) The total quantum of Non Performing Assets and provision made for Non Performing Assets as on September 30, 2017 is Nil and its percentage to net assets is Nil.
- (2) The aggregate value of illiquid equity shares of the Scheme is Nil and its percentage to Net Asset Value is Nil.
- (3) The Blue Dart Express Limited NCDs have been issued by way of bonus on the basis of equity holdings in the following ratio "(i) 7 Debentures of Series 1 (Maturity date 20 -Nov-2017) of face value Rs 10 at par for 1 equity share of face value Rs 2 . "(ii) 4 Debentures of Series 2 (Maturity date 20 -Nov-2018) of face value Rs 10 at par for 1 equity share of face value Rs 2. "(iii) 3 Debentures of Series 3 (Maturity date 20 -Nov-2019) of face value Rs 10 at par for 1 equity share of face value Rs 2."The aggregate value of such debentures is Rs 2.19 Lakhs and its percentage to Net Asset Value is 0.00%.
- (4) Option wise per unit Net Asset Values are as follows:

| Option                  | As on beginning of<br>the half-year | As on<br>September 29, 2017# |
|-------------------------|-------------------------------------|------------------------------|
| Regular Plan - Dividend | ₹ 18.211                            | ₹ 17.792                     |
| Regular Plan - Growth   | ₹ 21.441                            | ₹ 21.858                     |
| Direct Plan -Dividend   | ₹ 19.074                            | ₹ 18.786                     |
| Direct Plan -Growth     | ₹ 22.352                            | ₹ 22.922                     |

(5) Derivative disclosure for the period ending September 30, 2017: a)Hedging Positions through Futures as on September 30, 2017

| , Open e   |                 | ity Growth F                         |                                       |                                |
|--|-----------------|--------------------------------------|---------------------------------------|--------------------------------|
| Underlying                                       | Long /<br>Short | Futures<br>Price when<br>purchased ₹ | Current<br>price of the<br>contract ₹ | Margir<br>maintair<br>in ₹ Lak |
| The South Indian Bank Limited                    | Short           | 28.94                                | 28.35                                 | 51.20                          |
| Ajanta Pharma Limited                            | Short           | 1,224.14                             | 1,139.10                              | 5.85                           |
| Ashok Leyland Limited                            | Short           | 118.26                               | 123.35                                | 7.14                           |
| Aurobindo Pharma Limited                         | Short           | 707.34                               | 695.45                                | 46.11                          |
| Bajaj Finance Limited                            | Short           | 1,877.36                             | 1,842.20                              | 161.85                         |
| Balrampur Chini Mills Limited                    | Short           | 161.38                               | 161.35                                | 91.16                          |
| Can Fin Homes Limited                            | Short           | 2,779.30                             | 2,663.10                              | 2.08                           |
| CG Power and Industrial<br>Solutions Limited     | Short           | 77.93                                | 79.05                                 | 35.89                          |
| Dabur India Limited                              | Short           | 312.85                               | 305.80                                | 15.58                          |
| Dewan Housing Finance<br>Corporation Limited     | Short           | 549.39                               | 552.65                                | 124.70                         |
| Dish TV India Limited                            | Short           | 75.60                                | 74.95                                 | 0.82                           |
| DLF Limited                                      | Short           | 173.15                               | 165.00                                | 18.48                          |
| The Federal Bank Limited                         | Short           | 119.44                               | 112.90                                | 25.25                          |
| Fortis Healthcare Limited                        | Short           | 148.58                               | 144.70                                | 50.60                          |
| GMR Infrastructure Limited                       | Short           | 16.50                                | 16.50                                 | 125.24                         |
| Granules India Limited                           | Short           | 121.39                               | 113.90                                | 50.94                          |
| Gujarat State Fertilizers &<br>Chemicals Limited | Short           | 129.26                               | 127.70                                | 129.14                         |
| Indiabulls Real Estate Limited                   | Short           | 215.33                               | 222.15                                | 18.67                          |
| ICICI Bank Limited                               | Short           | 280.55                               | 277.90                                | 31.12                          |
| Indo Count Industries Limited                    | Short           | 105.22                               | 99.25                                 | 167.12                         |
| IDFC Limited                                     | Short           | 59.54                                | 59.30                                 | 506.86                         |
| IDFC Bank Limited                                | Short           | 57.49                                | 56.65                                 | 48.29                          |
| IFCI Limited                                     | Short           | 24.11                                | 23.25                                 | 50.76                          |
| Infibeam Incorporation Limited                   | Short           | 149.60                               | 129.55                                | 291.47                         |
| Infosys Limited                                  | Short           | 905.30                               | 901.30                                | 155.39                         |
| Jet Airways India Limited                        | Short           | 479.00                               | 484.00                                | 5.89                           |
| Jain Irrigation Systems Limited                  | Short           | 97.93                                | 95.20                                 | 59.23                          |
| JSW Steel Limited                                | Short           | 237.50                               | 249.50                                | 9.43                           |
| Justdial Limited                                 | Short           | 378.75                               | 373.95                                | 3.11                           |
| The Karnataka Bank Limited                       | Short           | 160.53                               | 141.90                                | 5.50                           |
| United Spirits Limited                           | Short           | 2,453.80                             | 2,400.50                              | 0.94                           |
| Multi Commodity Exchange of<br>India Limited     | Short           | 1,068.63                             | 1,044.10                              | 8.16                           |
| MRF Limited                                      | Short           | 62,777.59                            | 63,325.35                             | 14.85                          |
| NCC Limited                                      | Short           | 89.44                                | 83.25                                 | 39.74                          |
| Reliance Communications<br>Limited               | Short           | 20.59                                | 19.30                                 | 88.27                          |
| Reliance Capital Limited                         | Short           | 626.13                               | 589.25                                | 82.97                          |
| Reliance Infrastructure Limited                  | Short           | 470.88                               | 467.05                                | 66.52                          |
| Reliance Power Limited                           | Short           | 42.35                                | 41.25                                 | 54.39                          |
| State Bank of India                              | Short           | 255.65                               | 254.40                                | 131.5                          |
| Shriram Transport Finance<br>Company Limited     | Short           | 988.66                               | 1,057.40                              | 5.07                           |
| Sun TV Network Limited                           | Short           | 738.60                               | 764.95                                | 28.93                          |
| Syndicate Bank                                   | Short           | 64.46                                | 62.55                                 | 15.94                          |
| Tata Power Company Limited                       | Short           | 77.77                                | 78.30                                 | 165.28                         |
| TV18 Broadcast Limited                           | Short           | 39.65                                | 38.95                                 | 7.68                           |
| Wockhardt Limited                                | Short           | 613.86                               | 617.90                                | 38.09                          |
| Ujjivan Financial Services<br>Limited            | Short           | 327.27                               | 320.15                                | 7.51                           |

Total percentage of existing assets hedged through futures is 36.06%

b)For the half-year ended September 30, 2017 following were the hedging transactions through futures which have been squared off/expired

| Total Number of<br>contracts where<br>futures were bought |        | Value of contracts | Gross Notional Value of contracts where futures were sold (₹ In Lakhs) |        |  |
|---|--------|--------------------|--|--------|--|
| 22,528  | 20,229 | 123,912            | 109,217  | 757.52 |  |
| C) \5 \d              |        |                    |  |        |  |

C) )For the period ended September 30,2017 following were the Non hedging transactions through futures which have been squared off/expired

|   | Total Number of<br>contracts where<br>futures were bought |   | Value of contracts |       | Net Profit/Loss<br>value on all<br>contracts<br>combined<br>(₹ In Lakhs) |
|---|---|---|--------------------|-------|--|
| l | 9   | 9 | 74.80              | 75.07 | 0.267  |

- (6) The total market value of investments in foreign securities / American Depositary Receipts / Global Depositary Receipts as on September 30, 2017 is Nil.
- (7) The dividends declared during the half-year ended September 30, 2017 under the dividend options of the Scheme are as follows:

| Option                  | Rate of dividend per Unit |          |  |
|-------------------------|---------------------------|----------|--|
|                         | Individuals & HUF         | Others   |  |
| Regular Plan - Dividend | ₹ 0.7700                  | ₹ 0.7700 |  |
| Direct Plan -Dividend   | ₹ 0.7700                  | ₹ 0.7700 |  |

- (8) No bonus was declared during half-year ended September 30, 2017.
- (9) The portfolio turnover ratio of the Scheme for the half-year ended September 30,2017 is
- (10) Investment in Repo of Corporate Debt Securities during the half-year ended September 30.2017 is Nil.
- (11) # As September 30, 2017 was a non-business day for this Scheme, the NAV's at the end of the period are as of September 29, 2017.

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