

PORTFOLIO STATEMENT OF IIFL DYNAMIC BOND FUND AS ON SEPTEMBER 30,2019
(An open ended dynamic debt scheme investing across duration)

Name of the Instrument	Rating	Quantity	Market/Fair Value (Rounded, Rs. in Lacs)	Rounded, % to Net Assets
Debt Instruments				
(a) Listed / awaiting listing on Stock Exchange				
8.5% Vedanta Limited (05/04/2021) **	CRISIL AA	25,00,000	2,463.51	7.72%
8.75% Muthoot Finance Limited (19/06/2021) **	CRISIL AA	25,00,000	2,429.99	7.61%
8.25% EID Parry India Limited (27/04/2021) **	CRISIL AA-	24,00,000	2,355.50	7.38%
JM Financial Credit Solution Limited (15/06/2021) (ZCB) **	ICRA AA	20,00,000	2,199.58	6.89%
7.7% L & T Housing Finance (20/07/2020) **	ICRA AAA	20,00,000	1,984.92	6.22%
Aditya Birla Fashion and Retail Limited (20/04/2020) (ZCB) **	CRISIL AA	15,00,000	1,894.53	5.94%
9.55% Hindalco Industries Limited (25/04/2022) **	CRISIL AA	15,00,000	1,546.01	4.84%
10.25% Hansdeep Industries & Trading Company Limited (15/10/2021) **	CARE AA-(CE)	15,00,000	1,505.78	4.72%
9.75% Edelweiss Housing Finance Limited (19/07/2021) **	ICRA AA-	14,26,910	1,319.14	4.13%
8.15% Energy Efficiency Services Limited (10/02/2021) **	ICRA AA-	10,00,000	985.55	3.09%
7.9% Piramal Enterprises Limited (14/09/2020) **	ICRA AA	10,00,000	965.38	3.02%
9.8% ECL Finance Limited (31/12/2020) **	ICRA AA-	10,00,000	948.33	2.97%
ECL Finance Limited (26/04/2020) (ZCB) **	CARE AA-	3,48,320	643.92	2.02%
8.2% Housing Development Finance Corporation Limited (29/07/2021) **	CRISIL AAA	5,00,000	507.19	1.59%
8.75% Axis Bank Limited (14/12/2021) **	CRISIL AA+	5,00,000	496.28	1.55%
9.15% SP Jammu Udhampur Highway Limited (31/12/2024) **	ICRA AAA	1,80,000	179.54	0.56%
9.9% Tata Motors Limited (07/05/2020) **	ICRA AA-	1,00,000	100.58	0.32%
9.35% IDFC First Bank Limited (17/02/2026) **	ICRA AA	10,000	9.50	0.03%
Sub Total			22,535.23	70.60%
(b) Privately placed / Unlisted				
4% HPCL Mittal Energy Limited (03/09/2022) ** #	ICRA AA+	15,00,000	2,665.62	8.35%
Sub Total			2,665.62	8.35%
Total			25,200.85	78.95%
Money Market Instruments				
Certificate of Deposit				
HDFC Bank Limited (06/03/2020) ** #	CARE A1+	25,00,000	2,439.66	7.64%
Sub Total			2,439.66	7.64%
Commercial Paper				
Power Grid Corporation of India Limited (15/11/2019) ** #	CRISIL A1+	15,00,000	1,490.03	4.67%
Sub Total			1,490.03	4.67%
Total			3,929.69	12.31%
TREPS / Reverse Repo				
Tri-Party Repo			1,993.00	6.24%
Sub Total			1,993.00	6.24%
Total			1,993.00	6.24%
Net Receivables / (Payables)				
			792.53	2.50%
GRAND TOTAL			31,916.07	100.00%

ZCB - Zero Coupon Bond

** Thinly Traded / Non Traded Security

Unlisted Security

Notes:

- Total Non Performing Assets provided for and its percentage to NAV Nil
- NAV at the beginning of the period

Regular Plan- Growth Option	14.7713
Regular Plan- Dividend payout- Monthly Option	11.5144
Regular Plan- Dividend payout- Quarterly Option	14.2542
Regular Plan- Bonus Option	14.7713
Regular Plan- Dividend payout- Half yearly Option	14.2542
Direct Plan- Growth Option	15.2366
Direct Plan- Dividend payout- Quarterly Option	14.4016
Direct Plan- Dividend payout- Monthly Option	11.9332
- NAV at the end of the period

Regular Plan- Growth Option	15.2380
Regular Plan- Dividend payout- Monthly Option	11.5739
Regular Plan- Dividend payout- Quarterly Option	14.7045
Regular Plan- Bonus Option	15.2380
Regular Plan- Dividend payout- Half yearly Option	14.7045
Direct Plan- Growth Option	15.7691
Direct Plan- Dividend payout- Quarterly Option	14.9050
Direct Plan- Dividend payout- Monthly Option	12.0452
- Exposure to derivative instrument at the end of the half-year period Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Investment in short term deposit at the end of the half-year period Nil
- Average Portfolio Maturity 498 Days
- Total Dividend (net) declared during the half-year period - (Dividend Option) Nil

Plan/Option Name

Individual & HUF Others

Regular Half Yearly Dividend	Nil	Nil
Regular Monthly Dividend	0.21609678	0.20010672
Regular Quarterly Dividend	Nil	Nil
Direct Monthly Dividend	0.21609678	0.20010672
Direct Quarterly Dividend	Nil	Nil

Dividends are declared on face value of Rs. 10 per unit. After distribution of dividend, the NAV falls to the extent of dividend and statutory levy (if applicable).

- Total Exposure to illiquid securities Nil
- No Bonus declared during the period ended September 30, 2019
- The details of repo transactions of the scheme in corporate debt securities - Nil

PORTFOLIO STATEMENT OF IIFL LIQUID FUND AS ON SEPTEMBER 30,2019
(An Open ended Liquid Scheme)

Name of the Instrument	Rating	Quantity	Market/Fair Value (Rounded, Rs. in Lacs)	Rounded, % to Net Assets
Money Market Instruments				
Certificate of Deposit				
IndusInd Bank Limited (17/10/2019) ** #	CRISIL A1+	50,00,000	4,988.09	11.10%
ICICI Bank Limited (04/11/2019) ** #	ICRA A1+	50,00,000	4,974.86	11.07%
Bank of Baroda (13/11/2019) ** #	FITCH A1+	50,00,000	4,968.40	11.05%
Kotak Mahindra Bank Limited (15/11/2019) ** #	CRISIL A1+	50,00,000	4,966.78	11.05%
Sub Total			19,898.13	44.27%
Commercial Paper				
NTPC Limited (18/10/2019) #	CRISIL A1+	50,00,000	4,987.46	11.10%
Power Grid Corporation of India Limited (15/11/2019) ** #	CRISIL A1+	10,00,000	993.36	2.21%
Sub Total			5,980.82	13.31%
Total			25,878.95	57.58%
TREPS / Reverse Repo				
Tri-Party Repo			18,656.00	41.51%
Sub Total			18,656.00	41.51%
Total			18,656.00	41.51%
Net Receivables / (Payables)			412.13	0.91%
GRAND TOTAL			44,947.08	100.00%

**** Thinly Traded / Non Traded Security**

Unlisted Security

Notes:

- Total Non Performing Assets provided for and its percentage to NAV Nil
- NAV at the beginning of the period

Regular Plan- Growth Option	1459.5116
Regular Plan- Daily Dividend Reinvestment	1000.8804
Regular Plan- Dividend payout- Weekly Option	1006.4211
Direct Plan- Growth Option	1463.4522
Direct Plan- Daily Dividend Reinvestment	1000.8055
Direct Plan- Dividend payout- Weekly Option	1006.3711
- NAV at the end of the period

Regular Plan- Growth Option	1503.0769
Regular Plan- Daily Dividend Reinvestment	1000.0701
Regular Plan- Dividend payout- Weekly Option	1005.9396
Direct Plan- Growth Option	1507.5118
Direct Plan- Daily Dividend Reinvestment	1000.0524
Direct Plan- Dividend payout- Weekly Option	1005.9325
- Exposure to derivative instrument at the end of the half-year period Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Investment in short term deposit at the end of the half-year period Nil
- Average Portfolio Maturity 19 Days
- Total Dividend (net) declared during the half-year period - (Dividend Option)

Plan/Option Name	Individual & HUF	Others
Regular Plan Daily Dividend	21.77063021	20.15971682
Regular Plan Weekly Dividend	21.63276908	20.03205672
Direct Plan Dividend	21.23580346	19.66446458
Direct Plan Weekly Dividend	21.27812958	19.70365868

Dividends are declared on face value of Rs. 1000 per unit. After distribution of dividend, the NAV falls to the extent of dividend and statutory levy (if applicable).

- Total Exposure to illiquid securities Nil
- No Bonus declared during the period ended September 30, 2019 Nil
- The details of repo transactions of the scheme in corporate debt securities - Nil

PORTFOLIO STATEMENT OF IIFL FOCUSED EQUITY FUND AS ON SEPTEMBER 30,2019
(An open ended equity scheme investing in maximum 30 multicap stocks)

Name of the Instrument	Industry	Quantity	Market/Fair Value (Rounded, Rs. in Lacs)	Rounded, % to Net Assets
Equity & Equity related				
(a) Listed / awaiting listing on Stock Exchanges				
ICICI Bank Limited	Banks	5,32,061	2,307.55	8.93%
HDFC Bank Limited	Banks	1,87,588	2,302.55	8.91%
Larsen & Toubro Limited	Construction Project	1,16,104	1,711.66	6.62%
Axis Bank Limited	Banks	2,31,097	1,583.01	6.13%
Procter & Gamble Health Limited	Pharmaceuticals	29,803	1,398.62	5.41%
Bajaj Finance Limited	Finance	32,334	1,308.25	5.06%
Crompton Greaves Consumer Electricals Limited	Consumer Durables	4,53,875	1,136.05	4.40%
Muthoot Finance Limited	Finance	1,58,866	1,073.78	4.15%
CreditAccess Grameen Limited	Finance	1,52,170	999.91	3.87%
Tata Consultancy Services Limited	Software	44,746	939.35	3.63%
Siemens Limited	Industrial Capital Goods	59,635	904.10	3.50%
Aavas Financiers Limited	Finance	50,478	805.68	3.12%
Bajaj Finserv Limited	Finance	9,289	790.77	3.06%
Tech Mahindra Limited	Software	1,10,372	788.61	3.05%
IPCA Laboratories Limited	Pharmaceuticals	78,821	711.75	2.75%
Asian Paints Limited	Consumer Non Durables	40,285	709.88	2.75%
Infosys Limited	Software	77,070	620.91	2.40%
SRF Limited	Textile Products	19,827	545.63	2.11%
Aarti Industries Limited	Chemicals	67,568	541.02	2.09%
Larsen & Toubro Infotech Limited	Software	33,693	509.19	1.97%
Cholamandalam Investment and Finance Company Limited	Finance	1,37,688	423.80	1.64%
Balkrishna Industries Limited	Auto Ancillaries	39,651	307.79	1.19%
Deepak Nitrite Limited	Chemicals	1,02,900	307.52	1.19%
Bharti Airtel Limited	Telecom - Services	78,354	287.60	1.11%
State Bank of India	Banks	99,060	268.25	1.04%
ICICI Securities Limited	Finance	88,087	245.37	0.95%
Tata Motors Ltd DVR Shares	Auto	2,59,000	137.53	0.53%
Sub Total			23,666.13	91.56%
(b) Unlisted				
Arti Surfactants Limited ** #	Chemicals	1,469	6.99	0.03%
Sub Total			6.99	0.03%
Total			23,673.12	91.59%
TREPS / Reverse Repo				
Tri-Party Repo			2,107.00	8.15%
Sub Total			2,107.00	8.15%
Total			2,107.00	8.15%
Net Receivables / (Payables)			64.26	0.26%
GRAND TOTAL			25,844.38	100.00%

**** Thinly Traded / Non Traded Security**

Unlisted Security

Notes:

- Total Non Performing Assets provided for and its percentage to NAV Nil
- NAV at the beginning of the period

Growth Option - Direct	16.6784
Dividend Option - Direct	16.4640
Growth Option	15.7958
Dividend Option	13.9747
- NAV at the end of the period

Growth Option - Direct	18.0791
Dividend Option - Direct	17.8943
Growth Option	16.9950
Dividend Option	15.0356
- Exposure to derivative instrument at the end of the half-year period Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Investment in short term deposit at the end of the half-year period Nil
- Portfolio Turnover Ratio 0.36
- Total Dividend (net) declared during the half-year period - (Dividend Option) Nil
- Total Exposure to illiquid securities Nil
- No Bonus declared during the period ended September 30, 2019
- The details of repo transactions of the scheme in corporate debt securities - Nil

PORTFOLIO STATEMENT OF IIFL CAPITAL ENHANCER FUND -SERIES 1 AS ON SEPTEMBER 30,2019
(An Annual Interval Scheme investing in Equity and Equity Related Securities)

Name of the Instrument	Industry	Quantity	Market/Fair Value (Rounded, Rs. in Lacs)	Rounded, % to Net Assets
Equity & Equity related				
(a) Listed / awaiting listing on Stock Exchanges				
HDFC Bank Limited	Banks	1,58,000	1,939.37	11.25%
ICICI Bank Limited	Banks	3,62,290	1,571.25	9.11%
Tata Consultancy Services Limited	Software	58,299	1,223.87	7.10%
Larsen & Toubro Limited	Construction Project	79,850	1,177.19	6.83%
Axis Bank Limited	Banks	1,54,333	1,057.18	6.13%
Bajaj Finance Limited	Finance	20,342	823.05	4.77%
Infosys Limited	Software	92,260	743.29	4.31%
Bajaj Finserv Limited	Finance	7,420	631.66	3.66%
Tech Mahindra Limited	Software	81,433	581.84	3.37%
Asian Paints Limited	Consumer Non Durables	30,770	542.21	3.15%
Bharat Petroleum Corporation Limited	Petroleum Products	1,13,000	531.21	3.08%
NTPC Limited	Power	4,03,000	473.53	2.75%
Bharti Airtel Limited	Telecom - Services	1,17,500	431.28	2.50%
Hindustan Unilever Limited	Consumer Non Durables	17,150	339.90	1.97%
Dr. Reddy's Laboratories Limited	Pharmaceuticals	6,730	181.86	1.05%
State Bank of India	Banks	63,913	173.08	1.00%
Mahindra & Mahindra Limited	Auto	31,200	170.71	0.99%
Sub Total			12,592.48	73.02%
(b) Unlisted			NIL	NIL
Sub Total			NIL	NIL
Total			12,592.48	73.02%
TREPS / Reverse Repo				
Tri-Party Repo			564.00	3.27%
Sub Total			564.00	3.27%
Total			564.00	3.27%
Net Receivables / (Payables)			4,083.39	23.71%
GRAND TOTAL			17,239.87	100.00%

Notes:

- Total Non Performing Assets provided for and its percentage to NAV Nil
- NAV at the beginning of the period

Growth Option - Direct	10.5340
Dividend Option - Direct	10.5340
Growth Option	10.4189
Dividend Option	10.4189
- NAV at the end of the period

Growth Option - Direct	10.5304
Dividend Option - Direct	10.0286
Growth Option	10.3907
Dividend Option	10.0115
- Exposure to derivative instrument at the end of the half-year period Nil
- Investment in foreign securities/ADRs/GDRs at the end of the half-year period Nil
- Investment in short term deposit at the end of the half-year period Nil
- Portfolio Turnover Ratio 0.62
- Total Dividend (net) declared during the half-year period - (Dividend Option)

Plan/Option Name	Individual & HUF	Others
Regular Plan Dividend	0.33746581	0.33746581
Direct Plan Dividend	0.44591590	0.44591590
- Total Exposure to illiquid securities Nil
- No Bonus declared during the period ended September 30, 2019
- The details of repo transactions of the scheme in corporate debt securities - Nil

A. Hedging Positions through Futures as on September 30,2019						
Scheme	Underlying	Long / Short	Futures Price when purchased	Current price of the contract	Margin maintained in Rs. Lakhs	
NIL						
Total exposure due to futures (hedging positions) as a %age of net assets : Nil						
B. For the period ended September 30,2019 following details specified for hedging transactions through futures which have been squared off/expired:						
Scheme	Total Number of Contracts where futures were bought	Total Number of Contracts where futures were sold	Gross Notional Value of contracts where futures were bought (Rs. In Lakhs)	Gross Notional Value of contracts where futures were sold (Rs. In Lakhs)	Net Profit/Loss value on all contracts combined (Rs. In Lakhs)	
NIL						
C. Other than Hedging Positions through Futures as on September 30,2019 : Nil						
Scheme	Underlying	Long / Short	Futures Price when purchased	Current price of the contract	Margin maintained in Rs. Lakhs	
Nil						
Total exposure due to futures (non hedging positions) as a %age of net assets : Nil						
D. For the period ended September 30,2019 following details specified for other than hedging transactions through futures which have been squared off/expired:						
Scheme	Total Number of Contracts where futures were bought	Total Number of Contracts where futures were sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold	Net Profit/Loss value on all contracts combined	
IIFL Capital Enhancer Fund	882	882	6,330.72	6,260.59	-75.33	
E. Hedging Positions through Put Options as on September 30,2019 : Nil						
Scheme	Underlying	Number of Contracts	Option Price when purchased	Current Option Price	Margin maintained in Rs. Lakhs	
NIL						
Total %age of existing assets hedged through put options : Nil						
F. For the period 01st April 2019 to 30th September 2019, hedging transactions through options which have been squared off/expired : Nil						
G. Other than Hedging Positions through Options as on September 30,2019						
Scheme	Underlying	Call / put	Number of contracts	Option Price when purchased	Current Price	Total exposure through options as a % of net assets
NIL						
H. For the period 01st April 2019 to 30th September 2019, non hedging transactions through options which have been squared off/expired :						
Scheme	Total Number of contracts entered into	Gross Notional Value of contracts (Rs. In Lakhs)		Net Profit/Loss on all contracts (premium paid treated as loss) (Rs. In Lakhs)		
IIFL Capital Enhancer Fund	11,405.00	94,459.20		-1,652.13		
I. Hedging Positions through swaps as on September 30,2019 - Nil						
J. There is no exposure to Credit Default Swaps during the half year period						