HSBC LOW DURATION FUND Portfolio As On 26-May-2020

Issuer	Market Value(Rs. In Lahks)	% to Net Assets	Rating
Money Market Instruments			
Certificate of Deposit			
IndusInd Bank Ltd.	1429.78	23.87%	CRISIL A1+
	1429.78	23.87%	_
Corporate/ PSU Debt			
Corporate Bonds / Debentures			
Housing Development Finance Corp Ltd.	1027.19	17.15%	CRISIL AAA
REC Ltd.	1013.15	16.91%	CARE AAA
Orix Leasing & Financial Services Ltd.	998.66	16.67%	Fitch AAA
	3039.00	50.73%	
Cash Equivalent			
TREPS	2176.16	36.33%	
Net Current Assets:	-654.71	-10.93%	
Total Net Assets as on 26-May-2020	5990.22	100.00%	

Asset Allocation	% to Net Assets
Corporate/ PSU Debt	50.73%
Cash Equivalents	36.33%
Money Market Instruments	23.87%
Net Current Assets	-10.93%
Total Net Assets	100.00%

Rating Category	% to Net Assets
AAA and equivalents	74.60%
Reverse Repos/ TREPS	36.33%
Net Current Assets	-10.93%
Total Net Assets	100.00%

Securities in default beyond its maturity date are as follows

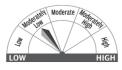
Securities in default beyond its maturity date are as follows			
Name of the security	9.05% DEWAN HSG FIN NCD RED 09-09-2019		
ISIN	INE202B07IJ3		
Value (in absolute terms) of the security considered under net receivables/current assets (including interest)	0		
Value (in % terms) of the security considered under net receivables/current assets	0.00%		
Principal amount due to the scheme	3500		
Interest amount due to the scheme	315.88		
Total amount due to the scheme	3,815.88		

 $\label{link} \mbox{Link on account of Deviation of Valuation Price for Security in default beyond its maturity date. } \\$

 $\underline{https://www.assetmanagement.hsbc.co.in/assets/documents/mutual-funds/en/b5a86ad5-ef71-4fab-8e4d-532738a8ed5c/update-valuation-dhfl.pdf$

Instances of Deviation

- Liquidity over short term
- Investment in Debt / Money Market Instruments such that the Macaulay duration of the portfolio is between 6 months to 12 months



Investors understand that their principal will be at moderately low risk

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

 $\label{lem:mutual fund investments} \ are \ subject\ to\ market\ risks,\ read\ all\ scheme\ related\ documents\ carefully.$