

HSBC LOW DURATION FUND
Portfolio As On 18-June-2020

| Issuer | Market Value(Rs. In Lakhs) | % to Net Assets | Rating |
|---|----------------------------|-----------------|------------|
| Money Market Instruments | | | |
| Certificate of Deposit | | | |
| IndusInd Bank Ltd. | 1436.35 | 18.21% | CRISIL A1+ |
| ICICI Bank Ltd. | 490.88 | 6.22% | [ICRA]A1+ |
| | 1927.23 | 24.43% | |
| Corporate/ PSU Debt | | | |
| Corporate Bonds / Debentures | | | |
| Housing Development Finance Corp Ltd. | 1037.95 | 13.16% | CRISIL AAA |
| REC Ltd. | 1021.53 | 12.95% | CARE AAA |
| Orix Leasing & Financial Services Ltd. | 1001.22 | 12.69% | Fitch AAA |
| Reliance Industries Ltd. | 523.81 | 6.64% | CRISIL AAA |
| NHPC Ltd. | 514.36 | 6.52% | CARE AAA |
| | 4098.86 | 51.96% | |
| Treasury Bill | | | |
| 84 DAYS CMB RED 20-08-2020 | 994.52 | 12.61% | SOVEREIGN |
| | 994.52 | 12.61% | |
| Cash Equivalent | | | |
| TREPS | 157.31 | 1.99% | |
| Reverse Repos | 541.56 | 6.87% | |
| Net Current Assets: | 168.59 | 2.14% | |
| Total Net Assets as on 18-Jun-2020 | 7888.08 | 100.00% | |

| Asset Allocation | % to Net Assets |
|--------------------------|-----------------|
| Corporate/ PSU Debt | 51.96% |
| Money Market Instruments | 24.43% |
| Treasury Bill | 12.61% |
| Cash Equivalents | 8.86% |
| Net Current Assets | 2.14% |
| Total Net Assets | 100.00% |

| Rating Category | % to Net Assets |
|-------------------------|-----------------|
| SOVEREIGN | 12.61% |
| AAA and equivalents | 76.39% |
| Reverse Repos/ TREPS | 8.86% |
| Net Current Assets | 2.14% |
| Total Net Assets | 100.00% |

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 | INE202B07UJ3 |
| 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 |

Link on account of Deviation of Valuation Price for Security in default beyond its maturity date.

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

Instances of Deviation

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This product is suitable for investors who are seeking*:

- 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.

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