

Portfolio Summary as on 26 Jul 2024

| Portfolio Details | HSBC Short Duration Fund | HSBC Dynamic Bond Fund | HSBC Medium to Long Duration Fund | HSBC Corporate Bond Fund | HSBC Low Duration Fund | HSBC Money Market Fund | HSBC Credit Risk Fund | HSBC Overnight Fund | HSBC Liquid Fund | HSBC Medium Duration Fund | HSBC Banking and PSU Debt Fund | HSBC Gilt Fund | HSBC Ultra Short Duration Fund | HSBC CRIL Bx 50 50 50 S&I Agri 2027 Index Fund | CRISL JUNE 2027 INDEX | |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| Average Maturity(Months)** (As on June 30, 2024) | 39.95 | 162.16 | 118.19 | 53.5 | 16.19 | 5.95 | 35.75 | 0.08 | 2.17 | 66.86 | 21.44 | 214.27 | 6.44 | 42.78 | 34.11 | |
| Modified Duration(Months) (As on June 30, 2024) | 33.28 | 94.1 | 79.71 | 42.47 | 10.48 | 5.54 | 28.83 | 0.08 | 2.03 | 44.4 | 18.97 | 108.03 | 5.93 | 36.35 | 30.17 | |
| Sovereign AAA, B+1+ and/or equivalent/TREPS Overwrite | 100.00% | 100.00% | 100.00% | 100.00% | 88.57% | 100.00% | 42.70% | 100.00% | 100.00% | 83.20% | 100.00% | 100.00% | 100.00% | 100.00% | 100.00% | |
| AA+ & AA, and/or equivalent | 0.00% | 0.00% | 0.00% | 0.00% | 11.43% | 0.00% | 55.55% | 0.00% | 0.00% | 16.80% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| AA- and Below | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.75% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Liquid assets | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Liquidity BPSD** | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Fixed Deposits | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Cash, TREPS & Resco | 0.9% | 1.46% | 5.78% | 1.02% | 7.88% | 1.93% | 0.00% | 96.81% | 5.71% | 2.65% | 2.00% | 1.90% | 2.37% | 0.46% | 1.88% | |
| Overwrite Maturity** | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Net Current Assets | 4.46% | 1.90% | 2.16% | 3.17% | 2.36% | -2.76% | 5.70% | 0.12% | 0.18% | 1.28% | 2.00% | 1.32% | 1.12% | 0.80% | 1.05% | |
| Bonds & NCDs | 61.83% | 10.00% | 5.40% | 77.39% | 64.54% | 0.00% | 65.42% | 0.00% | 0.00% | 57.54% | 78.00% | 0.00% | 21.23% | 0.00% | 0.00% | |
| Securitized Debt | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 5.27% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Fixed Deposits | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Dated G-Secs | 33.20% | 85.62% | 86.72% | 18.42% | 16.67% | 0.00% | 27.56% | 0.00% | 0.00% | 33.20% | 19.84% | 99.77% | 4.25% | 97.56% | 97.97% | |
| Money Market Assets & T-Bills | 0.00% | 0.00% | 0.00% | 0.00% | 14.67% | 99.39% | 0.00% | 3.07% | 94.11% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Maturity ** | Up to 30 days | 3.33% | 3.18% | 7.39% | 4.30% | 6.15% | 1.37% | 7.60% | 100.00% | 21.33% | 7.11% | 3.87% | 15.44% | 5.05% | 2.45% | |
| More Than 30 days | 96.67% | 96.82% | 92.61% | 95.70% | 93.85% | 93.83% | 92.40% | 0.00% | 78.67% | 92.89% | 96.13% | 84.50% | 94.56% | 97.51% | 97.69% | |
| Yield to Maturity (YTM) (As on June 30, 2024) | 7.52% | 7.22% | 7.18% | 7.48% | 7.79% | 7.45% | 8.13% | 6.74% | 7.34% | 7.79% | 7.59% | 7.17% | 7.58% | 7.28% | 7.09% | |
| Exit Load * | Nil | Nil | Nil | Nil | Nil | Nil | Refer to the Section for Exit Load | Nil | Nil | Nil | Nil | Nil | Nil | Nil | Nil | |
| Regular Plan* | 0.75% | 0.75% | 1.02% | 0.64% | 0.64% | 0.40% | 1.68% | 0.16% | 0.22% | 1.10% | 0.61% | 1.70% | 0.47% | 0.45% | 0.45% | |
| Direct Plan* | 0.27% | 0.20% | 0.60% | 0.30% | 0.25% | 0.20% | 0.85% | 0.06% | 0.12% | 0.40% | 0.23% | 0.48% | 0.21% | 0.17% | 0.17% | |
| Month End Total Expenses ratios Annualised (As on June 30, 2024) | *Excludes GST on Management Fees of 0.03% on Direct Plan and 0.02% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.03% on Direct Plan and 0.02% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.04% on Direct Plan and 0.03% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.03% on Direct Plan and 0.02% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.03% on Direct Plan and 0.02% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets | *Excludes GST on Management Fees of 0.02% on Direct Plan and 0.01% on Regular Plan of Total Net Assets |

Product: ...
 ** Indicates interest reset months in case of floating rate instruments
 *** BPSD with full recourse, hence bank risk
 * Effective from March 1, 2019 for prospective
 ** All instruments maturing on the next business day
 \$ Exit Load shall be applicable on prospective basis if switched out / redeemed within 7 Calendar Days (Effective 20 Oct 2019)

| Investor exit on (Calendar Day) | Day 1 | Day 2 | Day 3 | Day 4 | Day 5 | Day 6 | Day 7 |
|---|---------|---------|---------|---------|---------|---------|---------|
| Exit Load as a % of redemption proceeds | 0.0070% | 0.0065% | 0.0060% | 0.0055% | 0.0050% | 0.0045% | 0.0000% |

HSBC Credit Risk Fund units redeemed or switched out are upto 10% of the units purchased or switched in ("the limit") within 1 year from the date of allotment = Nil > Units redeemed or switched out are over and above the limit within 1 year from the date of allotment = 2% Units redeemed or switched on or after 1 year upto 2 years from the date of allotment = 2% Units redeemed or switched on or

Scheme Names

| Product Labeling | HSBC Short Duration Fund | HSBC Dynamic Bond Fund | HSBC Medium to Long Duration Fund | HSBC Corporate Bond Fund | HSBC Low Duration Fund | HSBC Money Market Fund | HSBC Credit Risk Fund | |
|--|--|------------------------|-----------------------------------|--------------------------|------------------------|------------------------|-----------------------|--|
| <p>Generation of regular returns over short term - Investment in fixed income securities of shorter term maturity.</p> <p>Generation of reasonable returns over medium to long term - Investment in fixed income securities.</p> <p>Regular income over medium term - Investment in diversified portfolio of fixed income securities such that the Macaulay's duration of the portfolio is between 4 year to 7 years.</p> <p>Generation of regular and stable income over medium to long term - Investment predominantly in A+ and above rated corporate bonds and money market instruments.</p> <p>Liquidity over short term - Investment in Debt / Money Market instruments such that the Macaulay's duration of the portfolio is between 6 months to 12 months.</p> <p>Generation of regular income over short to medium term - Investment in money market instruments.</p> <p>Generation of regular returns and capital appreciation over medium to long term - Investment in debt instruments (including securitized debt), government and money market securities.</p> | | | | | | | | |
| <p>CRISL JUNE 2027 INDEX</p> <p>HSBC Overnight Fund</p> <p>HSBC Liquid Fund</p> <p>HSBC Medium Duration Fund</p> <p>HSBC Banking and PSU Debt Fund</p> <p>HSBC Gilt Fund</p> <p>HSBC Ultra Short Duration Fund</p> <p>HSBC CRIL Bx 50 50 50 S&I Agri 2027 Index Fund</p> | <p>- Income over target maturity period - CRISL JUNE 2027 INDEX - 22/06/2024 - April 2028</p> <p>- Income over short term and high liquidity - Investment in debt & money market instruments with overnight maturity.</p> <p>- Overnight liquidity over short term - Investment in Money Market Instruments.</p> <p>- Generation of income over medium term - Investment primarily in debt and money market securities.</p> <p>- Generation of reasonable returns and liquidity over short term - Investment predominantly in securities issued by Banks, Public Sector Undertakings and Public Financial Institutions and municipal corporations in India.</p> <p>- Generation of returns over medium to long term - Investment in Government Securities.</p> <p>- Income over short term with low volatility - Investment in debt & money market instruments such that the Macaulay's Duration of the portfolio is between 3 months- 6 months.*</p> <p>- Income over target maturity period - Investment in constituents similar to the composition of CRISL Bx 50 50 S&I Agri Plus Index - April 2028</p> | | | | | | | |

* Investors should consult their financial advisers if in doubt about whether the product is suitable for them. Disclaimer: © Copyright: HSBC Mutual Fund. ALL RIGHTS RESERVED.
 HSBC Mutual Fund
 The above information is for illustrative purpose only and it should not be considered as investment research, investment recommendation or advice to any reader of this content to buy or sell investments. Various risks and their constituents and other companies discussed in this document are for illustrative purpose only for explaining the concepts stated in this presentation and it should not be considered as investment research, investment recommendation or advice to any reader of this content to buy or sell investments.
 This document has been prepared by HSBC Asset Management (India) Private Limited (HSBC) for information purposes only with an intent to provide market overview and should not be construed as an offer or solicitation of an offer for purchase of any of the funds of HSBC Mutual Fund. All information contained in this document (including that sourced from third parties), is obtained from sources, which HSBC / third party, believes to be reliable but which it has not been independently verified by HSBC / the third party. Further, HSBC / the third party makes no guarantee, representation or warranty and accepts no responsibility or liability as to the accuracy or completeness of such information. The information and opinions contained within the document are based upon publicly available information and rates of taxation applicable at the time of publication, which are subject to change from time to time. Expressions of opinion are those of HSBC only and are subject to change without any

* Please note that the above risk-ometer is as per the product labelling of the scheme available as on the date of this communication's disclosure. As per SEBI circular dated October 05, 2020 on product labelling (as amended from time to time), risk-ometer will be calculated on a monthly basis based on the risk value of the scheme portfolio based on the methodology specified by SEBI in the above stated circular. The AMC shall disclose the risk-ometer along with portfolio disclosure for all their schemes on their respective website and on AMFI website within 10 days from the close of each month. Any change in risk-ometer shall be communicated by way of Notice cum Advertisement and by way of an e-mail or SMS to the subscribers of that particular scheme.

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