## **HSBC Low Duration Fund** Portfolio As On 31-May-2020

Issuer	% to Net Assets	Rating
Money Market Instruments		
Certificate of Deposit		
IndusInd Bank Ltd.		CRISIL A1+
	17.94%	
Corporate/ PSU Debt		
Corporate/ P30 Debt		
Corporate Bonds / Debentures		
Housing Development Finance Corp Ltd.		CRISIL AAA
REC Ltd.		CARE AAA
Orix Leasing & Financial Services Ltd.		Fitch AAA
Reliance Industries Ltd.		CRISIL AAA
	44.65%	
Treasury Bill		
84 DAYS TBILL RED 20-08-2020	12.47%	SOVEREIGN
	12.47%	
Cash Equivalent		
TOFOC	45.550/	
TREPS	16.66%	
Reverse Repos	6.90%	
Net Current Assets:	1.37%	
Total Net Assets as on 31-May-2020	100.00%	

<sup>\*</sup> Nav has been considered as of 29 May, 2020 (Last Business Days).

Securities in default beyond its maturity date are as follows		
9.05% DEWAN HSG		
FIN NCD RED 09-09-		
2019		
INE202B07IJ3		
0.00		
0.00%		
3500		
315.88		
3,815.88		

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

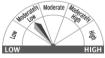
 $\underline{\text{\# Residual maturity months in case of fixed rate instruments, period upto next interest reset}}$ 

months in case of floating rate instruments

 $\underline{\text{and average maturity months in case of non-standard assets which have multiple principal}}$ repayments

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.

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



Rating Category	% to Net Assets
SOVEREIGN	12.47%
AAA and equivalents	62.59%
Reverse Repos/ TREPS	23.57%
Net Current Assets	1.37%

