

HSBC ASSET MANAGEMENT INDIA PRIVATE LIMITED

Holding As On 24/03/2023

Currency : INR

Fund Id	Fund Name	Maturity In Months	YTM	Modified Duration	market + Interest	
						Macaulay duration
HDCGIF	HSBC CRL IBX 50 50 GI SDL Ap28 Indx Fund	53.62	7.49%	43.79		45.42
HDINCF	HSBC Medium to Long Duration Fund	64.92	7.31%	50.66		52.53
HDMIPS	HSBC Conservative Hybrid Fund	44.20	7.33%	36.66		38.04
HDONTF	HSBC Overnight Fund	0.08	6.63%	0.08		0.08
HDUSDF	HSBC Ultra Short Duration Fund	5.93	7.52%	5.84		5.91
HLCASH	HSBC Liquid Fund	1.83	7.49%	1.82		1.82
Y0AH	HSBC Dynamic Bond Fund	57.55	7.57%	43.49		45.29
Y0AI	HSBC Banking and PSU Debt Fund	35.13	7.50%	30.02		31.96
Y0AK	HSBC Low Duration Fund	13.44	7.83%	9.21		9.50
Y0AS	HSBC Aggressive Hybrid Fund	38.21	7.31%	30.90		32.07
Y0AT	HSBC Balanced Advantage Fund	23.26	7.32%	21.01		21.96
Y0BF	HSBC Corporate Bond Fund	67.80	7.54%	52.04		55.13
Y0BJ	HSBC Equity Savings Fund	20.23	7.35%	18.40		19.14
Y0BL	HSBC Money Market Fund	9.64	7.58%	9.64		9.64
Y0BM	HSBC Credit Risk Fund	17.40	8.06%	14.49		15.23
Y0BN	HSBC Short Duration Fund	27.69	7.59%	23.84		25.14
Y0BP	HSBC Gilt Fund	85.20	7.29%	60.91		63.15
Y0D6	HSBC Medium Duration Fund	47.86	8.08%	36.27		37.72

Note:

1) YTM, Average Maturity and Modified Duration has been calculated based on Invested Amounts

2) In case of Hybrid portfolios (MIP Schemes, CPOFs, Balanced Funds), YTM, Average Maturity and Modified Duration is calculated for Debt compon

