

HSBC Asset Management

Portfolio Summary as on 31 Aug 2022

Release Date : Aug 2022

Scheme Names

| Portfolio Details       |                                                          | HSBC Overnight Fund | HSBC Cash Fund | HSBC Ultra Short Duration | HSBC CRISIL IBX 5050 | HSBC Low Duration Fund | HSBC Short Duration Fund | HSBC Corporate Bond Fund | HSBC Debt Fund | HSBC Flexi Debt Fund |
|-------------------------|----------------------------------------------------------|---------------------|----------------|---------------------------|----------------------|------------------------|--------------------------|--------------------------|----------------|----------------------|
| Asset Type              | Average Maturity(Months)**                               | 0.02                | 1.13           | 3.52                      | 62.17                | 6.16                   | 16.13                    | 19.19                    | 59.68          | 45.98                |
|                         | Modified Duration(Months)                                | 0.02                | 1.12           | 3.49                      | 49.99                | 5.85                   | 14.47                    | 16.91                    | 48.08          | 36.41                |
|                         | Sovereign, AAA , & P1+ and/or equivalent/TREPS Overnight | 100.00%             | 100.00%        | 100.00%                   | 100.00%              | 100.00%                | 100.00%                  | 100.00%                  | 100.00%        | 100.00%              |
|                         | AA+ & AA , and/or equivalent                             | 0.00%               | 0.00%          | 0.00%                     | 0.00%                | 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%                    | 0.00%                    | 0.00%          | 0.00%                |
|                         | Unrated papers                                           | 0.00%               | 0.00%          | 0.00%                     | 0.00%                | 0.00%                  | 0.00%                    | 0.00%                    | 0.00%          | 0.00%                |
|                         | Unrated BRDS***                                          | 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%                |
|                         | Cash, TREPS & Repo                                       | 97.58%              | 18.75%         | 17.36%                    | 0.49%                | 7.83%                  | 2.52%                    | 10.01%                   | 6.40%          | 23.96%               |
|                         | Overnight Maturity <sup>\$</sup>                         | 1.70%               | 0.27%          | 0.00%                     | 0.00%                | 0.00%                  | 0.00%                    | 0.00%                    | 0.00%          | 0.00%                |
| Maturity **             | Net Current Assets                                       | -1.83%              | 1.49%          | 2.68%                     | 1.63%                | 1.02%                  | 2.41%                    | 2.25%                    | 1.25%          | 1.20%                |
|                         | Bonds & NCDs                                             | 0.00%               | 2.80%          | 8.72%                     | 0.00%                | 36.95%                 | 66.60%                   | 73.44%                   | 0.00%          | 9.26%                |
|                         | Securitized Debt                                         | 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%                |
|                         | Dated G-Secs                                             | 0.00%               | 0.00%          | 5.52%                     | 97.88%               | 0.00%                  | 22.22%                   | 11.43%                   | 92.35%         | 65.58%               |
|                         | Money Market Assets & T-Bills                            | 2.55%               | 76.69%         | 65.72%                    | 0.00%                | 54.20%                 | 6.25%                    | 2.87%                    | 0.00%          | 0.00%                |
| Yield to Maturity (YTM) | Upto 30 days                                             | 100.00%             | 48.98%         | 20.04%                    | 2.12%                | 8.84%                  | 4.93%                    | 12.26%                   | 7.65%          | 25.16%               |
|                         | More Than 30 days                                        | 0.00%               | 51.02%         | 79.96%                    | 97.88%               | 91.16%                 | 95.07%                   | 87.74%                   | 92.35%         | 74.84%               |
|                         |                                                          | 5.00%               | 5.57%          | 6.08%                     | 7.27%                | 6.18%                  | 6.72%                    | 6.62%                    | 6.98%          | 6.56%                |

|                                                                 |               |                                      |                                 |       |       |       |       |       |       |       |
|-----------------------------------------------------------------|---------------|--------------------------------------|---------------------------------|-------|-------|-------|-------|-------|-------|-------|
| Exit Load <sup>\$</sup>                                         |               | Nil                                  | Refer the Section for Exit Load | Nil   | Nil   | Nil   | Nil   | Nil   | Nil   | Nil   |
| Month End Total Expenses ratios Annualized (As on Jul 31, 2022) | Regular Plan^ | 0.26%                                | 0.22%                           | 0.48% | 0.43% | 0.62% | 0.79% | 0.76% | 2.07% | 1.74% |
|                                                                 | Direct Plan^  | 0.11%                                | 0.12%                           | 0.22% | 0.23% | 0.19% | 0.23% | 0.35% | 1.22% | 0.94% |
| Prodouct Labeling                                               |               | For Product labeling refer Page No 2 |                                 |       |       |       |       |       |       |       |

\*\* indicates interest reset months in case of floating rate instruments

\*\*\* BRDS with full recourse, hence bank risk

\$ Effective from March 1, 2013 for prospective investments.

<sup>\$</sup> All instruments maturing on the next business day.

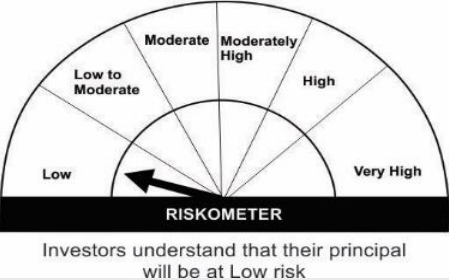
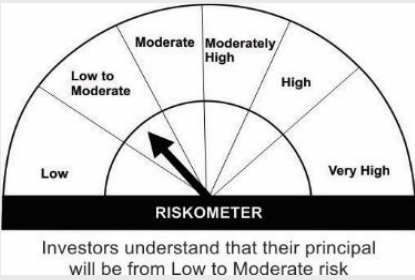
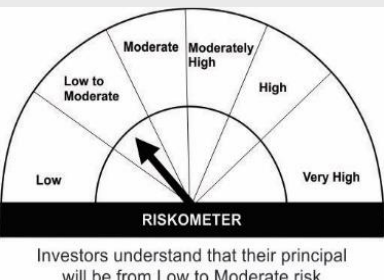
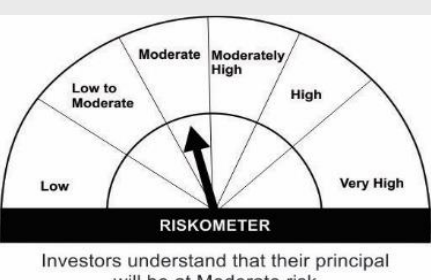
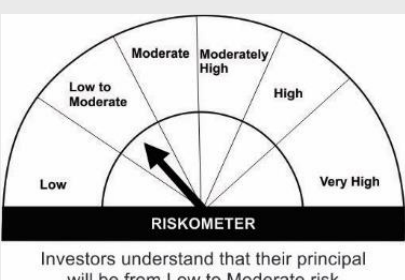
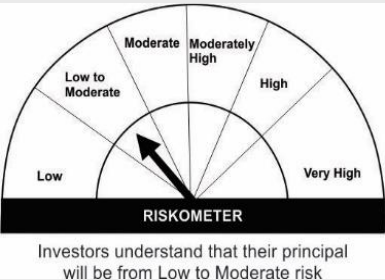
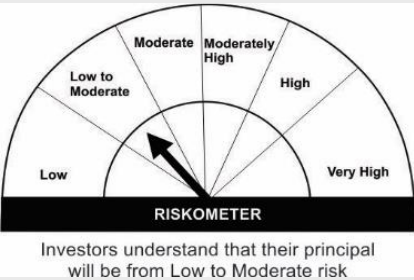
\$ Exit Load shall be applicable on prospective basis if switched out / redeemed within 7 Calendar Days (Effective 20 Oct 2019)

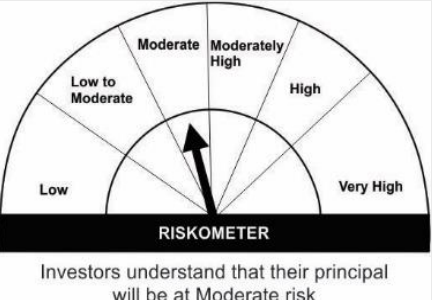
| Investor exit on (Calender Day)          | Day 1   | Day 2   | Day 3   | Day 4   | Day 5   | Day 6   | Day 7   |
|------------------------------------------|---------|---------|---------|---------|---------|---------|---------|
| Exit Load as a % of redemption proceedes | 0.0070% | 0.0065% | 0.0060%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



HSBC Asset Management

Scheme Names

|                  | HSBC Overnight Fund                                                                                                                                                                                                                                  | HSBC Cash Fund                                                                                                                                                                                  | HSBC Ultra Short Duration                                                                                                                                                                         | HSBC CRISIL IBX 5050                                                                                                                                                                     | HSBC Low Duration Fund                                                                                                                                                                            | HSBC Short Duration Fund                                                                                                                                                                          | HSBC Corporate Bond Fund                                                                                                                                                                          |
|------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                  | <div>▶ Regular income over long term</div> <div>▶ Investment in Debt/Money Market Instruments</div>                                                                                                                                                  | <div>▶ Overnight liquidity over short term</div> <div>▶ Investment in Money Market Instruments</div>                                                                                            | <div>▶ Income over short term with low volatility</div> <div>▶ Investment in debt &amp; money market instruments</div>                                                                            | <div>▶ Regular income over long term</div> <div>▶ Investment in Debt/Money Market Instruments</div>                                                                                      | <div>▶ Liquidity over short term</div> <div>▶ Investment in Debt/Money Market Instruments</div>                                                                                                   | <div>▶ Regular income over medium term</div> <div>▶ Investment in diversified portfolio of fixed income securities</div>                                                                          | <div>▶ Income over medium term</div> <div>▶ Investment predominantly in corporate bond securities rated AA+ and above</div>                                                                       |
| Product Labeling | <div>This product is suitable for investors who are seeking*</div> <div><p>RISKOMETER</p><p>Investors understand that their principal will be at Low risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be from Low to Moderate risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be from Low to Moderate risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be at Moderate risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be from Low to Moderate risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be from Low to Moderate risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be from Low to Moderate risk</p></div> |

|  | HSBC Debt Fund                                                                                                                                                                           | HSBC Flexi Debt Fund                                                                                                                                                                       |
|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <div>▶ Regular income over medium term</div> <div>▶ Investment in diversified portfolio of fixed income securities</div>                                                                 | <div>▶ Regular income over long term</div> <div>▶ Investment in Debt/Money Market Instruments</div>                                                                                        |
|  | <div><p>RISKOMETER</p><p>Investors understand that their principal will be at Moderate risk</p></div> | <div><p>RISKOMETER</p><p>Investors understand that their principal will be at Moderate risk</p></div> |

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