

SCHEME	SCHEME NAME
<u>HDFCCFCNCC</u>	HDFC Charity Fund for Cancer Cure
<u>AUG1406D22</u>	HDFC FMP 1406D August 2022
<u>DEC1204D22</u>	HDFC FMP 1204D December 2022
<u>FEB2638D23</u>	HDFC FMP 2638D February 2023
<u>JUL1158D22</u>	HDFC FMP 1158D JULY 2022
<u>MAR1162D22</u>	HDFC FMP 1162D March 2022
<u>MAR1269D23</u>	HDFC FMP 1269D March 2023
<u>MAR1861D22</u>	HDFC FMP 1861D March 2022
<u>MAR1876D22</u>	HDFC FMP 1876D March 2022
<u>SEP1359D22</u>	HDFC FMP 1359D September 2022
<u>HDFC1DLETF</u>	HDFC NIFTY 1D RATE LIQUID ETF

HDFC FMP 1861D March 2022 (A Close Ended Income Scheme with tenure 1861 days. A relatively High Interest Rate Risk and Relatively Low Credit Risk)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN000227C024		GOI STRIPS - Mat 220227^	Sovereign	149,50,000	12,571.54	28.59	7.0077	
IN1020160439	7.61	7.61% Andhra Pradesh SDL - Mat 150227^	Sovereign	80,00,000	8,096.04	18.41	7.2084	
IN1920160125	7.59	7.59% Karnataka SDL - Mat 290327^	Sovereign	75,00,000	7,592.04	17.26	7.1950	
IN1520160194	7.59	7.59% Gujarat SDL - Mat 150227^	Sovereign	51,00,000	5,162.77	11.74	7.1743	
IN2920210506	6.48	6.48% Rajasthan SDL - Mat 020327^	Sovereign	25,00,000	2,465.80	5.61	7.1893	
IN0020660078	8.24	8.24% GOI MAT 150227	Sovereign	10,00,000	1,032.02	2.35	6.9598	
IN2120160154	7.91	7.91% Madhya Pradesh (UDAY) SDL - Mat 220327^	Sovereign	10,00,000	1,015.30	2.31	7.3887	
IN2120160097	7.6	7.60% Madhya Pradesh SDL - Mat 150227^	Sovereign	10,00,000	1,011.46	2.30	7.2228	
IN1920160117	7.86	7.86% Karnataka SDL - Mat 150327^	Sovereign	6,80,000	692.57	1.57	7.1950	
IN3120160194	7.61	7.61% Tamil Nadu SDL - Mat 150227^	Sovereign	5,54,000	561.13	1.28	7.1695	
IN3620160090	7.18	7.18% Uttarakhand SDL - Mat 110127^	Sovereign	5,00,000	501.16	1.14	7.1975	
IN1520160178	7.14	7.14% Gujarat SDL - Mat 110127^	Sovereign	5,00,000	501.02	1.14	7.1691	
IN000327C048		GOI STRIPS - Mat 190327^	Sovereign	5,76,000	481.90	1.10	7.0084	
IN3320160325	7.78	7.78% Uttar Pradesh SDL Mat 010327^	Sovereign	3,90,000	396.19	0.90	7.2184	
IN1620160276	7.8	7.80 % Haryana SDL Mat 010327^	Sovereign	3,00,000	304.99	0.69	7.2050	
IN3320160341	7.87	7.87% Uttar Pradesh SDL - Mat 150327^	Sovereign	1,52,400	155.17	0.35	7.2184	
IN000227C018		GOI STRIPS - Mat 020327^	Sovereign	1,40,000	119.52	0.27	7.2064	
IN2020160148	7.77	7.77% Kerala SDL - Mat 010327^	Sovereign	1,05,000	106.69	0.24	7.1991	
IN2020160072	7.61	7.61% Kerala SDL Mat - 090826^	Sovereign	80,000	80.74	0.18	7.2347	
IN2220160070	7.16	7.16% Maharashtra SDL - Mat 280926^	Sovereign	80,000	80.10	0.18	7.2124	
Sub Total					42,928.15		97.61	
Total					42,928.15		97.61	
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			150.13	0.34	6.4028	
Sub Total					150.13	0.34		
Total					150.13	0.34		
OTHERS								
Net Current Assets								
		Net Current Assets			898.39	2.05		
Sub Total					898.39	2.05		
Total					898.39	2.05		
Grand Total					43,976.67	100.00		

Tip: See Footings

* Industry Classification as recommended by AMFI

E - Sponsor Company

** Thely Traded/ Non-Traded Securities (Equity) as on July 31, 2024

^ Non-Traded Securities (Debt) as on July 31, 2024

Non-Sensu Scrips

@ Less than 0.01%

~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 136/91/2020-21 read with SEBI circular SEBI/HO/NDOP/4/CIR/P/2016/84

Portfolio Classification by Asset Class(%)	
G-Sec, G-Sec STRIPS, SDL	97.61
Cash, Cash Equivalents and Net Current Assets	2.39
Portfolio Classification by Rating Class(%)	
Sovereign	97.61
Cash, Cash Equivalents and Net Current Assets	2.39

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.4928	11.4278
IDCW Option - Direct Plan	11.5391	11.4729
Quarterly IDCW Option	10.1210	10.0637
Quarterly IDCW Option - Direct Plan	10.1229	10.0649
Growth Option	11.4928	11.4278
Growth Option - Direct Plan	11.5391	11.4729

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024 : Nil

2) Total below investment grade or default provided for and its percentage to NAV : Nil

3) Total Investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil

4) Repo in Corporate Debt : Nil

5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil

6) Annualised Portfolio YTM : 7.14%

7) Macaulay Duration : 870.39 Days

8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 936.61 Days

9) IDCW stands for Income Distribution cum Capital Withdrawal

10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC Charity Fund for Cancer Cure (A Close Ended Income Scheme With Tenure 1196 Days. A Relatively High Interest Rate Risk and Relatively Low Credit Risk)
Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN1520220097	7.49	7.49% Gujarat SDL Mat 280926^	Sovereign	100,00,000	10,080.16	52.51	7.2010	
IN1020160371	7.42	7.42% Andhra Pradesh SDL Mat 091126^	Sovereign	40,00,000	4,027.30	20.98	7.2072	
IN1520160053	8.05	8.05% Gujarat SDL - Mat 150626^	Sovereign	30,00,000	3,050.81	15.89	7.1854	
IN2220160054	7.55	7.55% Maharashtra SDL MAT 240826^	Sovereign	10,00,000	1,008.96	5.26	7.2280	
IN2220160013	8.08	8.08% Maharashtra SDL - Mat 150626^	Sovereign	2,90,000	295.08	1.54	7.1813	
IN3120180127	8.72	8.72% Tamil Nadu SDL Mat 190926^	Sovereign	1,94,100	200.15	1.04	7.2383	
Sub Total					18,662.46	97.22		
Total					18,662.46	97.22		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			133.91	0.70	6.4028	
Sub Total					133.91	0.70		
Total					133.91	0.70		
OTHERS								
Net Current Assets								
		Net Current Assets			398.77	2.08		
Sub Total					398.77	2.08		
Total					398.77	2.08		
Grand Total					19,195.14	100.00		

* Top Ten Holdings
 * Industry Classification as recommended by AMFI
 † - Sponsor Company
 ** Thely Traded/ Non-Traded Securities (Equity) as on July 31, 2024
 †† Non-Traded Securities (Debt) as on July 31, 2024
 ‡ Non-Sensical Dates
 § Less than 0.05%
 ~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 135/BR/19/2020-21 read with SEBI circular SEBI/HO/MD/OP/4/CR/P/2021/034

Portfolio Classification by Asset Class(%)	
SDL	97.22
Cash, Cash Equivalents and Net Current Assets	2.78
Portfolio Classification by Rating Class(%)	
Sovereign	97.22
Cash, Cash Equivalents and Net Current Assets	2.78

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option - 50% IDCW Donation Optic	10.2098	10.1695
IDCW Option - Direct Plan - 50% IDCW D	10.2098	10.1694
IDCW Option - 75% IDCW Donation Optic	10.2098	10.1695
IDCW Option - Direct Plan - 75% IDCW D	10.2098	10.1694

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024 : Nil

2) Total below investment grade or default provided for and its percentage to NAV : Nil

3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil

4) Repo in Corporate Debt : Nil

5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil

6) Annualised Portfolio YTM : 7.2%

7) Macaulay Duration : 711.88 Days

8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 771.89 Days

9) IDCW stands for Income Distribution cum Capital Withdrawal

10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1359D September 2022 (A Close Ended Income Scheme With Tenure 1359 Days. A Relatively High Interest Rate Risk And Relatively Low Credit Portfolio as on 31-Jul-2024)

ISIN	Coupon (%)	Name Of The Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN000326C024		GOI STRIPS - Mat 150326^	Sovereign	100,00,000	8,962.36	29.15	6.9865	
IN000626C076		GOI STRIPS - Mat 160626^	Sovereign	86,24,000	7,595.51	24.70	7.0076	
IN000626C050		GOI STRIPS - Mat 150626^	Sovereign	68,07,300	5,996.61	19.50	7.0076	
IN0002150016	7.27	7.27% GOI MAT 080426	Sovereign	25,00,000	2,516.88	8.19	6.9468	
IN3120160053	8.07	8.07% Tamil Nadu SDL Mat 150626^	Sovereign	15,00,000	1,525.87	4.96	7.1875	
IN000326C057		GOI STRIPS - Mat 120326^	Sovereign	16,92,800	1,518.00	4.94	6.9864	
IN000326C040		GOI STRIPS - Mat 190326^	Sovereign	11,03,000	967.80	3.21	6.9867	
IN2220160021	7.96	7.96% Maharashtra SDL Mat 290626^	Sovereign	5,75,000	584.08	1.90	7.1813	
IN000626C043		GOI STRIPS - Mat 120626^	Sovereign	5,29,800	466.97	1.52	7.0075	
IN00020210012	5.63	5.63% GOI MAT 120426	Sovereign	1,25,000	122.67	0.40	6.9176	
IN3320160036	8.02	8.02% Uttar Pradesh SDL - Mat 250526^	Sovereign	50,000	50.76	0.17	7.2316	
IN1020160025	8.09	8.09% Andhra Pradesh SDL - Mat 150626^	Sovereign	45,000	45.77	0.15	7.2110	
IN3320150706	8.21	8.21% Uttar Pradesh SDL (UDAY) - Mat 290326^	Sovereign	25,000	25.29	0.08	7.3287	
Sub Total					30,398.67	98.87		
Total					30,398.67	98.87		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
					268.95	0.87	6.4028	
Sub Total					268.95	0.87		
Total					268.95	0.87		
OTHERS								
Net Current Assets								
					77.78	0.26		
Sub Total					77.78	0.26		
Total					77.78	0.26		
Grand Total					30,745.40	100.00		

• Top Ten Holdings
 + Industry Classification as recommended by AMFI
 † - Sponsor Company
 ** Non-Traded Non-Financial Securities (Equity) as on July 31, 2024
 ^ Non-Traded Securities (Debt) as on July 31, 2024
 # Non-Sense Scrips
 @ Less than 0.02%
 ~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 135/89/PU/2020-21 read with SEBI circular SEBI/HO/PD/CFA/CR/P/2021/034

Portfolio Classification by Asset Class(%)	
G-Sec, G-Sec STRIPS, SDL	98.87
Cash, Cash Equivalents and Net Current Assets	1.13
Portfolio Classification by Rating Class(%)	
Sovereign	98.87
Cash, Cash Equivalents and Net Current Assets	1.13

Notes :

NAV History	NAV per unit (Rs.)	
	July 31, 2024	July 15, 2024
IDCW Option	11.4185	11.3663
IDCW Option - Direct Plan	11.4708	11.4171
Quarterly IDCW Option	10.1095	10.0634
Quarterly IDCW Option - Direct Plan	10.1127	10.0654
Growth Option	11.4185	11.3663
Growth Option - Direct Plan	11.4708	11.4171

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil

- Total below investment grade or default provided for and its percentage to NAV : Nil
- Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
- Repo in Corporate Debt : Nil
- Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
- Annualised Portfolio YTM : 7%
- Macaulay Duration : 631.59 Days
- Residual Maturity (Average Portfolio Maturity-other than equity investments) : 638.17 Days
- IDCW stands for Income Distribution cum Capital Withdrawal
- For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1269D March 2023 (A Close Ended Income Scheme With Tenure 1269 Days. A Relatively High Interest Rate Risk And Relatively Low Credit Risk)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN000926P015		GOI STRIPS - Mat 060926~	Sovereign	80,00,000	6,940.86	93.52	7.0062	
IN000926C070		GOI STRIPS - Mat 060926~	Sovereign	2,78,800	241.89	3.26	7.0062	
IN000926C057		GOI STRIPS - Mat 120326~	Sovereign	2,52,000	225.98	3.04	6.9864	
Sub Total					7,408.73	99.82		
Total					7,408.73	99.82		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			14.49	0.20	6.4028	
Sub Total					14.49	0.20		
Total					14.49	0.20		
OTHERS								
Net Current Assets								
		Net Current Assets			-1.41	-0.02		
Sub Total					-1.41	-0.02		
Total					-1.41	-0.02		
Grand Total					7,421.81	100.00		

- Top Ten Holdings
- + Industry Classification as recommended by AMFI
- £ - Sponsor Company
- ** Traded/ Non-Traded Securities (Equity) as on July 31, 2024
- ** Non-Traded Securities (Debt) as on July 31, 2024
- # Non-Sense Stocks
- @ Less than 0.01%
- YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 15/09/2020-21 read with SEBI circular SEBI/HO/POD/P/2021/034

Portfolio Classification by Asset Class(%)	
G-Sec STRIPS	99.82
Cash, Cash Equivalents and Net Current Assets	0.18
Portfolio Classification by Rating Class(%)	
Sovereign	99.82
Cash, Cash Equivalents and Net Current Assets	0.18

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024	
IDCW Option	11.0131		10.9542
IDCW Option - Direct Plan	11.0508		10.9905
Quarterly IDCW Option	10.1152		10.0612
Quarterly IDCW Option - Direct Plan	10.1182		10.0631
Growth Option	11.0131		10.9542
Growth Option - Direct Plan	11.0508		10.9905

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil

- 2) Total below investment grade or default provided for and its percentage to NAV : Nil
- 3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
- 4) Repo in Corporate Debt : Nil
- 5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
- 6) Annualised Portfolio YTM : 7%
- 7) Macaulay Duration : 758.77 Days
- 8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 760.23 Days
- 9) IDCW stands for Income Distribution cum Capital Withdrawal
- 10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1158D JULY 2022 (A Close Ended Income Scheme With Tenure 1158 Days. A Relatively High Interest Rate Risk and Relatively Low Credit Risk)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN2220150089	8.23	8.23% Maharashtra SDL - Mat 090925^	Sovereign	56,47,800	5,718.43	36.44	7.1467	
IN000625C078		GOI STRIPS - Mat 160625^	Sovereign	50,31,800	4,745.23	30.24	6.9313	
IN000625C052		GOI STRIPS - Mat 150625^	Sovereign	21,66,900	2,043.87	13.03	6.9314	
IN1020150067	8.24	8.24% Andhra Pradesh SDL - Mat 090925^	Sovereign	6,04,700	612.20	3.90	7.1677	
IN1620150079	8.23	8.23% Haryana SDL - Mat 090925^	Sovereign	3,92,500	397.41	2.53	7.1475	
IN1020150042	8.31	8.31% Andhra Pradesh SDL - Mat 290725^	Sovereign	3,00,000	303.70	1.94	7.1263	
IN2920150173	8.23	8.23% RAJASTHAN SDL - Mat 090925^	Sovereign	2,29,700	232.53	1.48	7.1657	
IN2120150031	8.27	8.27% Madhya Pradesh SDL - Mat 120825^	Sovereign	2,00,000	202.41	1.29	7.1563	
IN3120150062	8.21	8.21% Tamil Nadu SDL - Mat 240625^	Sovereign	1,50,000	151.62	0.97	7.0517	
IN1620150178	8.21	8.21% Haryana SDL Uday - Mat 310325^	Sovereign	1,35,000	135.94	0.87	7.2190	
IN1520140105	8.05	8.05% Gujarat SDL - Mat 250225^	Sovereign	1,25,000	125.79	0.80	7.0042	
IN2120150023	8.36	8.36% Madhya Pradesh SDL Mat 150725^	Sovereign	1,00,000	101.24	0.65	7.1149	
IN3120150054	8.24	8.24% Tamil Nadu SDL MAT 100625^	Sovereign	1,00,000	101.06	0.64	7.0517	
IN3120150047	8.14	8.14% Tamil Nadu SDL MAT 270525^	Sovereign	1,00,000	100.95	0.64	7.0258	
IN000925C056		GOI STRIPS - Mat 120925^	Sovereign	1,00,000	92.81	0.59	6.9285	
IN2220150097	8.16	8.16% Maharashtra SDL Mat 230925^	Sovereign	75,000	75.91	0.48	7.1467	
IN3120140220	8.1	8.10% Tamil Nadu SDL - Mat 110325^	Sovereign	51,000	51.35	0.33	7.0240	
IN3320150250	8.31	8.31% Uttar Pradesh SDL - Mat 290725^	Sovereign	50,000	50.61	0.32	7.1470	
IN2920150033	8.29	8.29% Rajasthan SDL - Mat 130525^	Sovereign	31,200	31.51	0.20	7.0774	
Sub Total					15,274.57	97.34		
Total					15,274.57	97.34		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
Sub Total					169.75	1.08	6.4028	
Total					169.75	1.08		
OTHERS								
Net Current Assets								
Sub Total					247.20	1.58		
Total					247.20	1.58		
Grand Total					15,691.52	100.00		

* Top Ten Holdings
 + Industry Classification as recommended by AMFI
 † Sponsor Company
 ** Thinly Traded/ Non-Traded Securities (Equity) as on July 31, 2024
 ^ Non-Traded Securities (Debt) as on July 31, 2024
 # Non Sense Stocks
 @ Less than 0.01%
 ~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 135/BR/19/2020-21 read with SEBI circular SEBI/HO/PD/OFC/CRI/P/2021/634

Portfolio Classification by Asset Class(%)	
G-Sec, STRIPS, SDL	97.34
Cash, Cash Equivalents and Net Current Assets	2.66
Portfolio Classification by Rating Class(%)	
Sovereign	97.34
Cash, Cash Equivalents and Net Current Assets	2.66

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.4543	11.4129
IDCW Option - Direct Plan	11.5172	11.4742
Quarterly IDCW Option	10.0935	10.0571
Quarterly IDCW Option - Direct Plan	10.0968	10.0591
Growth Option	11.4543	11.4129
Growth Option - Direct Plan	11.5172	11.4742

- Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil
- Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil
- Total below investment grade or default provided for and its percentage to NAV : Nil
 - Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
 - Repo in Corporate Debt : Nil
 - Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
 - Annualised Portfolio YTM : 7.04%
 - Macaulay Duration : 344.57 Days
 - Residual Maturity (Average Portfolio Maturity-other than equity investments) : 356.19 Days
 - IDCW stands for Income Distribution cum Capital Withdrawal
 - For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 2638D February 2023 (A Close Ended Income Scheme With Tenure 2638 Days, A Relatively High Interest Rate Risk and Relatively Low Credit

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN000330C042		GOI STRIPS - Mat 190330*	Sovereign	83,46,000	5,661.08	38.63	7.1341	
IN000929C041		GOI STRIPS - Mat 190929*	Sovereign	36,26,000	2,548.52	17.39	7.1111	
IN000230C028		GOI STRIPS - Mat 220230*	Sovereign	30,42,000	2,074.29	14.16	7.1321	
IN000430C016		GOI STRIPS - Mat 260430*	Sovereign	25,47,600	1,716.33	11.71	7.1286	
IN002020D070	5.79	5.79% GOI MAT 110530	Sovereign	15,00,000	1,421.98	9.70	7.0128	
IN000130C012		GOI STRIPS - Mat 020130*	Sovereign	10,37,500	714.39	4.88	7.1282	
IN000330C059		GOI STRIPS - Mat 120330*	Sovereign	5,00,000	339.61	2.32	7.1336	
Sub Total					14,476.20	98.79		
Total					14,476.20	98.79		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			158.64	1.08	6.4028	
Sub Total					158.64	1.08		
Total					158.64	1.08		
OTHERS								
Net Current Assets								
		Net Current Assets			18.57	0.13		
Sub Total					18.57	0.13		
Total					18.57	0.13		
Grand Total					14,653.41	100.00		

* Tax Hedging

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Third Traded Non-Traded Securities (Equity) as on July 31, 2024

† Non-Traded Securities (Debt) as on July 31, 2024

Non Sense Stocks

@ Less than 0.01%

~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 136/91/2020-21 read with SEBI circular SEBI/HO/MRD/CF/4/CIR/P/2021/034

Portfolio Classification by Asset Class(%)

G-Sec, G-Sec STRIPS	98.79
Cash, Cash Equivalents and Net Current Assets	1.21
Portfolio Classification by Rating Class(%)	
Sovereign	98.79
Cash, Cash Equivalents and Net Current Assets	1.21

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.3628	11.2775
IDCW Option - Direct Plan	NA	NA
Quarterly IDCW Option	10.1730	10.0966
Quarterly IDCW Option - Direct Plan	10.1761	10.0986
Growth Option	11.3628	11.2775
Growth Option - Direct Plan	11.4047	11.3178

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil

2) Total below investment grade or default provided for and its percentage to NAV : Nil

3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil

4) Repo in Corporate Debt : Nil

5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil

6) Annualised Portfolio YTM : 7.11%

7) Macaulay Duration : 1972.6 Days

8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 2005.62 Days

9) IDCW stands for Income Distribution cum Capital Withdrawal

10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1204D December 2022 (A Close Ended Income Scheme With Tenure 1204 Days, A Relatively High Interest Rate Risk and Relatively Low Credit

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN0020210012	5.63	5.63% GOI MAT 120426	Sovereign	47,75,000	4,686.18	93.55	6.9176	
IN000326C040		GOI STRIPS - Mat 190326^	Sovereign	1,30,000	116.42	2.32	6.9867	
IN0020190016	7.27	7.27% GOI MAT 080426	Sovereign	1,10,000	110.74	2.21	6.9468	
Sub Total					4,913.34	98.08		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			12.12	0.24	6.4028	
Sub Total					12.12	0.24		
Total					12.12	0.24		
OTHERS								
Net Current Assets								
		Net Current Assets			83.78	1.68		
Sub Total					83.78	1.68		
Total					83.78	1.68		
Grand Total					5,009.24	100.00		

- Top Ten Holdings
- + Industry Classification as recommended by AMFI
- Sponsor Company
- ** Third Traded Non-Traded Securities (Equity) as on July 31, 2024
- ** Non-Traded Securities (Debt) as on July 31, 2024
- # Non-Sense Stocks
- @ Less than 0.01%
- YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 15/09/2020-21 read with SEBI circular SEBI/HO/DP4/CIR/P/2021/034

Portfolio Classification by Asset Class(%)	
G-Sec, G-Sec STRIPS	98.08
Cash, Cash Equivalents and Net Current Assets	1.92
Portfolio Classification by Rating Class(%)	
Sovereign	98.08
Cash, Cash Equivalents and Net Current Assets	1.92

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.1752	11.1274
IDCW Option - Direct Plan	11.2198	11.1706
Quarterly IDCW Option	10.3079	10.2638
Quarterly IDCW Option - Direct Plan	10.3111	10.2659
Growth Option	11.1752	11.1274
Growth Option - Direct Plan	11.2198	11.1706

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil

- 2) Total below investment grade or default provided for and its percentage to NAV : Nil
- 3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
- 4) Repo in Corporate Debt : Nil
- 5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
- 6) Annualised Portfolio YTM : 5.92%
- 7) Macaulay Duration : 588.16 Days
- 8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 617.87 Days
- 9) IDCW stands for Income Distribution cum Capital Withdrawal
- 10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1406D August 2022 (A Close Ended Income Scheme With Tenure 1406 Days. A Relatively High Interest Rate Risk And Relatively Low Credit Risk)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN3120160038	8.01	8.01% TAMIL NADU SDL - Mat 110526^	Sovereign	35,60,000	3,614.82	15.12	7.1875	
IN2920160024	8	8.0% Rajasthan SDL - Mat 250526^	Sovereign	20,00,000	2,030.63	8.49	7.2024	
IN1520203359	6.18	6.18% Gujarat SDL - Mat 310326^	Sovereign	20,00,000	1,973.49	8.25	7.1541	
IN2320160036	8.02	8.02% Uttar Pradesh SDL - Mat 250526^	Sovereign	14,50,000	1,472.00	6.16	7.2316	
IN2220160021	7.96	7.96% Maharashtra SDL Mat 290626^	Sovereign	12,25,000	1,244.34	5.20	7.1813	
IN2920160123	8.19	8.19% Rajasthan SDL (UDAY Scheme- Strip IX) - ISD 230616 M	Sovereign	10,00,000	1,016.56	4.25	7.3626	
IN4520160040	8.02	8.02% Telangana SDL - Mat 250526^	Sovereign	10,00,000	1,015.76	4.25	7.1960	
IN2320160028	8.03	8.03% Uttar Pradesh SDL - Mat 110526^	Sovereign	10,00,000	1,015.02	4.25	7.2316	
IN3120161077	7.7	7.70% Tamil Nadu SDL UDAY - Mat 220226^	Sovereign	10,00,000	1,006.68	4.21	7.3648	
IN2920210084	6.1	6.1% Rajasthan SDL - Mat 250526^	Sovereign	10,00,000	983.82	4.11	7.1817	
IN000526C076		GOI STRIPS - Mat 160626^	Sovereign	11,05,500	973.66	4.07	7.0076	
IN2920160032	8.07	8.07% Rajasthan Mat 150626^	Sovereign	8,00,000	813.60	3.40	7.2024	
IN000326C040		GOI STRIPS - Mat 190226^	Sovereign	7,00,000	626.89	2.62	6.9867	
IN1020160025	8.09	8.09% Andhra Pradesh SDL - Mat 150626^	Sovereign	5,55,000	564.54	2.36	7.2110	
IN3320160176	7.99	7.99% Uttar Pradesh SDL - Mat 290626^	Sovereign	5,00,000	507.73	2.12	7.2316	
IN3120160012	8.01	8.01% Tamil Nadu SDL - Mat 200426^	Sovereign	5,00,000	507.46	2.12	7.1875	
IN1520160012	8	8.00% Gujarat SDL - Mat 200426^	Sovereign	5,00,000	507.39	2.12	7.1854	
IN1620150186	8.21	8.21% Haryana UDAY SDL - Mat 310326^	Sovereign	5,00,000	507.35	2.12	7.3774	
IN1720190157	6.29	6.29% Himachal Pradesh SDL - Mat 110326^	Sovereign	5,00,000	494.24	2.07	7.1770	
IN000426C022		GOI STRIPS - Mat 100426^	Sovereign	5,00,000	446.01	1.87	6.9879	
IN000426C014		GOI STRIPS - Mat 260426^	Sovereign	5,00,000	444.55	1.86	7.0055	
IN000626C068		GOI STRIPS - Mat 230626^	Sovereign	5,00,000	439.79	1.84	7.0079	
IN3320160168	8.08	8.08% Uttar Pradesh Mat 150626^	Sovereign	3,00,000	305.00	1.28	7.2316	
IN0020210012	5.63	5.63% GOI MAT 120426	Sovereign	3,00,000	294.42	1.23	6.9176	
IN2020160049	8.07	8.07% Kerala SDL Mat 150626^	Sovereign	2,00,000	203.38	0.85	7.2094	
IN1020150141	8.57	8.57% Andhra Pradesh SDL Mat 090326^	Sovereign	96,200	98.33	0.41	7.2023	
IN2220150196	8.67	8.67% Maharashtra SDL Mat 240226^	Sovereign	85,000	86.99	0.36	7.1852	
IN1020150158	8.09	8.09% Andhra Pradesh SDL - Mat 230326^	Sovereign	82,600	83.88	0.35	7.1920	
IN1320150031	8.54	8.54% Bihar SDL - Mat 100226	Sovereign	40,000	40.84	0.17	7.1846	
IN3320150375	8.53	8.53% Uttar Pradesh SDL - Mat 100226^	Sovereign	40,000	40.83	0.17	7.1950	
IN2320150786	8.21	8.21% Uttar Pradesh SDL (UDAY) - Mat 290326^	Sovereign	25,000	25.39	0.11	7.2287	
IN0020190016	7.27	7.27% GOI MAT 080426	Sovereign	25,000	25.17	0.11	6.9468	
Sub Total					23,410.56	97.90		
Total					23,410.56	97.90		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			159.68	0.67	6.4028	
Sub Total					159.68	0.67		
Total					159.68	0.67		
OTHERS								
Net Current Assets								
		Net Current Assets			338.91	1.43		
Sub Total					338.91	1.43		
Total					338.91	1.43		
Grand Total					23,909.15	100.00		

* Top Ten Holdings
 + Industry Classification as recommended by ANFI
 † Sponsor Company
 ** Thick Traded/ Non-Traded Securities (Equity) as on July 31, 2024
 ^ Non-Traded Securities (Debt) as on July 31, 2024
 # Non Sense Scrips
 @ Less Than 0.01%
 ~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per MFPI Best Practices Notification 176/BR/PR/2020-21 read with SEBI circular SEBI/HO/MQ/DF/CR/P/2021/634

Portfolio Classification by Asset Class(%)	
G-Sec, G-Sec STRIPS, SDL	97.90
Cash, Cash Equivalents and Net Current Assets	2.10
Portfolio Classification by Rating Class(%)	
Sovereign	97.90
Cash, Cash Equivalents and Net Current Assets	2.10

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.3723	11.3286
IDCW Option - Direct Plan	11.4287	11.3836
Quarterly IDCW Option	10.1045	10.0657
Quarterly IDCW Option - Direct Plan	10.1072	10.0673
Growth Option	11.3723	11.3286
Growth Option - Direct Plan	11.4287	11.3836

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil

- Total below investment grade or default provided for and its percentage to NAV : Nil
- Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
- Repo in Corporate Debt : Nil
- Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
- Annualised Portfolio YTM : 7.18%
- Macaulay Duration : 610.3 Days
- Residual Maturity (Average Portfolio Maturity-other than equity investments) : 644.79 Days
- IDCW stands for Income Distribution cum Capital Withdrawal
- For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1876D March 2022 (A Close Ended Income Scheme with tenure 1876 days. A relatively High Interest Rate Risk and Relatively Low Credit Risk)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN0020170025	6.79	6.79% GOI MAT 150527	Sovereign	10,40,000	1,038.13	33.72	6.9739	
IN3320150714	8.42	8.42% Uttar Pradesh Uday SDL - Mat 290327^	Sovereign	10,00,000	1,027.55	33.38	7.3877	
IN000227C024		GOI STRIPS - Mat 220227^	Sovereign	5,50,000	462.50	15.02	7.0077	
IN4520160156	7.79	7.79% Telangana SDL - Mat 010327^	Sovereign	90,000	91.47	2.97	7.2079	
IN3320160325	7.78	7.78% Uttar Pradesh SDL Mat 010327^	Sovereign	85,000	86.35	2.81	7.2184	
IN000127C018		GOI STRIPS - Mat 020127^	Sovereign	90,000	76.40	2.48	7.0064	
IN000327C048		GOI STRIPS - Mat 190327^	Sovereign	80,000	66.93	2.17	7.0084	
IN3120160194	7.61	7.61% Tamil Nadu SDL - Mat 150227^	Sovereign	50,000	50.64	1.65	7.1695	
IN2120160097	7.6	7.60% Madhya Pradesh SDL Mat 150227^	Sovereign	45,200	45.72	1.49	7.2228	
IN1920160125	7.59	7.59% Karnataka SDL - Mat 290327^	Sovereign	40,000	40.49	1.32	7.1950	
IN1620160276	7.8	7.80 % Haryana SDL Mat 010327^	Sovereign	25,700	26.13	0.85	7.2050	
Sub Total					3,012.31		97.86	
Total					3,012.31		97.86	
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			10.89	0.35	6.4028	
Sub Total					10.89		0.35	
Total					10.89		0.35	
OTHERS								
Net Current Assets								
		Net Current Assets			55.15	1.79		
Sub Total					55.15		1.79	
Total					55.15		1.79	
Grand Total					3,078.35		100.00	

Notes:

- 1) Tax Holdings
- 2) Industry Classification as recommended by AMFI
- 3) Sponsor Company
- 4) ** Thru Traded/ Non-Traded Securities (Equity) as on July 31, 2024
- 5) * Non-Traded Securities (Debt) as on July 31, 2024
- 6) # Non-Sensu Scrips
- 7) @ Less than 0.01%
- 8) ~ YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 136/9/1/2020-21 read with SEBI circular SEBI/HO/MD/CF/CIR/P/2016/84

Portfolio Classification by Asset Class(%)	
G-Sec, G-Sec STRIPS, SDL	97.86
Cash, Cash Equivalents and Net Current Assets	2.14
Portfolio Classification by Rating Class(%)	
Sovereign	97.86
Cash, Cash Equivalents and Net Current Assets	2.14

Notes:

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.4592	11.3968
IDCW Option - Direct Plan	11.4997	11.4364
Quarterly IDCW Option	10.1185	10.0634
Quarterly IDCW Option - Direct Plan	10.1203	10.0646
Growth Option	11.4592	11.3968
Growth Option - Direct Plan	11.4997	11.4364

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024 : Nil

- 2) Total below investment grade or default provided for and its percentage to NAV : Nil
- 3) Total Investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
- 4) Repo in Corporate Debt : Nil
- 5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
- 6) Annualised Portfolio YTM : 7.15%
- 7) Macaulay Duration : 896.4 Days
- 8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 972.5 Days
- 9) IDCW stands for Income Distribution cum Capital Withdrawal
- 10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC FMP 1162D March 2022 (A Close Ended Income Scheme with tenure 1162 days. A relatively High Interest Rate Risk and Relatively Low Credit Risk)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. In Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
DEBT INSTRUMENTS								
(a) Listed / awaiting listing on Stock Exchanges								
Government Securities (Central/State)								
IN452020069	6.17	6.17% Telangana SDL - Mat 130525^	Sovereign	10,00,000	994.45	31.59	7.0123	
IN1620150012	8.27	8.27% Haryana SDL - Mat 130525^	Sovereign	5,00,000	504.94	16.04	7.0509	
IN000225C028		GCI STRIPS - Mat 220225^	Sovereign	5,21,000	502.04	15.95	6.8645	
IN1520140105	8.05	8.05% Gujarat SDL - Mat 250225^	Sovereign	2,25,000	226.41	7.19	7.0042	
IN1920140119	8.08	8.08% Karnataka SDL - Mat 110325^	Sovereign	2,00,000	201.35	6.40	7.0285	
IN1620150178	8.21	8.21% Haryana SDL Uday - Mat 310325^	Sovereign	1,60,000	161.11	5.12	7.2190	
IN3120150021	8.06	8.06% Tamil Nadu SDL Mat 290425^	Sovereign	1,40,000	141.12	4.48	7.0310	
IN000225C059		GCI STRIPS - Mat 120325^	Sovereign	1,00,000	96.01	3.05	6.8645	
IN1520150013	8.05	8.05% Gujarat SDL - Mat 290425^	Sovereign	90,000	90.71	2.88	7.0381	
IN3120140220	8.1	8.10% Tamil Nadu SDL - Mat 110325^	Sovereign	59,900	60.31	1.92	7.0240	
IN2120140115	8.09	8.09% Madhya Pradesh SDL - Mat 110325^	Sovereign	50,000	50.34	1.60	7.0442	
IN3120200057	5.95	5.95% Tamil Nadu SDL - Mat 130525	Sovereign	30,000	29.78	0.95	7.0191	
IN2220150014	8.25	8.25% Maharashtra SDL - Mat 130525^	Sovereign	15,000	15.15	0.48	7.0404	
IN4520150017	8.1	8.10% TELANGANA SDL MAT 290425^	Sovereign	10,000	10.08	0.32	7.0485	
Sub Total					3,083.80	97.97		
Total					3,083.80	97.97		
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
Sub Total					12.78	0.41	6.4028	
Total					12.78	0.41		
OTHERS								
Net Current Assets								
Sub Total					51.80	1.62		
Total					51.80	1.62		
Grand Total					3,148.38	100.00		

* Top Ten Holdings
 + Industry Classification as recommended by AMFI
 † Sponsor Company
 ** Thru Traded Non-Traded Securities (Equity) as on July 31, 2024
 ^ Non-Traded Securities (Debt) as on July 31, 2024
 # Non Sense Scrips
 @ Less than 0.01%
 ~YTC (w/o Call) is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 175/SRP/1/2020-21 read with SEBI circular SEBI/HO/MO/DFA/CIR/P/2021/034

Portfolio Classification by Asset Class(%)	
G-Sec STRIPS, SDL	97.97
Cash, Cash Equivalents and Net Current Assets	2.03
Portfolio Classification by Rating Class(%)	
Sovereign	97.97
Cash, Cash Equivalents and Net Current Assets	2.03

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
IDCW Option	11.3844	11.3437
IDCW Option - Direct Plan	11.4252	11.3837
Quarterly IDCW Option	10.0941	10.0580
Quarterly IDCW Option - Direct Plan	10.0959	10.0591
Growth Option	11.3844	11.3437
Growth Option - Direct Plan	11.4252	11.3837

Dividend History - Dividend declared during the fortnight ended July 31, 2024 : Nil

Bonus History - Bonus declared during the fortnight ended July 31, 2024: Nil

- Total below investment grade or default provided for and its percentage to NAV : Nil
- Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
- Repo in Corporate Debt : Nil
- Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil
- Annualised Portfolio YTM : 7%
- Macaulay Duration : 248.71 Days
- Residual Maturity (Average Portfolio Maturity-other than equity investments) : 254.5 Days
- IDCW stands for Income Distribution cum Capital Withdrawal
- For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio

HDFC NIFTY 1D RATE LIQUID ETF (An open ended Scheme replicating/tracking NIFTY 1D Rate Index TRI)

Portfolio as on 31-Jul-2024

ISIN	Coupon (%)	Name Of the Instrument	Industry + / Rating	Quantity	Market/ Fair Value (Rs. in Lacs.)	% to NAV	Yield	~YTC (AT1/Tier 2 bonds)
MONEY MARKET INSTRUMENTS								
TREPS - Tri-party Repo								
		TREPS - Tri-party Repo			2,493.40	99.49		6.4028
Sub Total					2,493.40	99.49		
Total					2,493.40	99.49		
OTHERS								
Net Current Assets								
		Net Current Assets			12.85	0.51		
Sub Total					12.85	0.51		
Total					12.85	0.51		
Grand Total					2,506.25	100.00		

• Top Ten Holdings

• Industry Classification as recommended by AMFI

• Sponsor Company

••• Highly Traded Non-Traded Securities (HTNTS) as on July 31, 2024

• Non-Traded Securities (NTS) as on July 31, 2024

Non-Sensex Stocks

@ Less than 0.05%

• YTC i.e. Yield to Call is disclosed at security level only for Additional Tier 1 Bonds and Tier 2 Bonds issued by Banks as per AMFI Best Practices Notification 135/BR/PL/2020-21 read with SEBI circular SEBI/HO/PD/CF/CIR/P/2021/034

Portfolio Classification by Asset Class(%)	
Cash, Cash Equivalents and Net Current Assets	100.00
Portfolio Classification by Rating Class(%)	
Cash, Cash Equivalents and Net Current Assets	100.00

Notes :

1) NAV History

NAVs per unit (Rs.)	July 31, 2024	July 15, 2024
HDFC NIFTY 1D RATE LIQUID ETF	1,000.0000	1,000.0000

Dividend History – Dividend declared during the fortnight ended July 31, 2024 :

Plan Name	Record Date	Nav as on Record Date	Dividend Per Unit (Rs) for	
			Individuals and HUF	Others
HDFC NIFTY 1D RATE LIQUID ETF	Jul-2024	1,000.0000	2.4298	2.4298

Bonus History – Bonus declared during the fortnight ended July 31, 2024: Nil

2) Total below investment grade or default provided for and its percentage to NAV : Nil

3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil

4) Repo in Corporate Debt : Nil

5) Total outstanding exposure in Derivative Instruments as on Jul 31, 2024 : Nil

6) Annualised Portfolio YTM : 6.4%

7) Macaulay Duration : 1 Day

8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 1 Day

9) IDCW stands for Income Distribution cum Capital Withdrawal

10) For scheme and benchmark Risk-o-meter, please refer latest available Monthly Portfolio