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

# 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 30-Sep-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 | 7,038.85 | 93.57 | 6.8549 | |
| IN000926C070 | | GOI STRIPS - Mat 060926^ | Sovereign | 2,78,800 | 245.30 | 3.26 | 6.8549 | |
| IN000326C057 | | GOI STRIPS - Mat 120326^ | Sovereign | 2,52,000 | 229.09 | 3.05 | 6.8093 | |
| **Sub Total** | | | | | **7,513.24** | **99.88** | | |
| **Total** | | | | | **7,513.24** | **99.88** | | |
| **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| **TREPS - Tri-party Repo** | | | | | | | | |
| | | TREPS - Tri-party Repo | | | 10.21 | 0.14 | 6.6032 | |
| **Sub Total** | | | | | **10.21** | **0.14** | | |
| **Total** | | | | | **10.21** | **0.14** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | -1.29 | -0.02 | | |
| **Sub Total** | | | | | **-1.29** | **-0.02** | | |
| **Total** | | | | | **-1.29** | **-0.02** | | |
| **Grand Total** | | | | | **7,522.16** | **100.00** | | |

Top Ten Holdings
+ Industry Classification as recommended by AMFI
£ - Sponsor Company
** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024
^ Non-Traded Securities (Debt) as on September 30, 2024
# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec STRIPS | 99.88 |
| Cash, Cash Equivalents and Net Current Assets | 0.12 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 99.88 |
| Cash, Cash Equivalents and Net Current Assets | 0.12 |

Notes :
1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.1612 | 11.0791 |
| IDCW Option - Direct Plan | 11.2040 | 11.1193 |
| Quarterly IDCW Option | 10.0272 | 10.1759 |
| Quarterly IDCW Option - Direct Plan | 10.0280 | 10.1810 |
| Growth Option | 11.1612 | 11.0791 |
| Growth Option - Direct Plan | 11.2040 | 11.1193 |

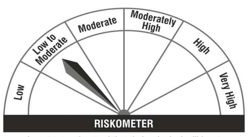
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2327 | 0.2238 | 0.2238 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2397 | 0.2303 | 0.2303 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

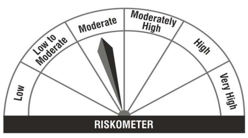
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.85%
7) Macaulay Duration : 698.45 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 699.74 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



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

Portfolio as on 30-Sep-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 | 4,704.81 | 92.72 | 6.7649 | |
| IN000326C040 | | GOI STRIPS - Mat 190326^ | Sovereign | 1,30,000 | 118.03 | 2.33 | 6.8105 | |
| IN0020190016 | 7.27 | 7.27% GOI MAT 080426 | Sovereign | 1,10,000 | 111.00 | 2.19 | 6.7410 | |
| **Sub Total** | | | | | **4,933.84** | **97.24** | | |
| **Total** | | | | | **4,933.84** | **97.24** | | |
| **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| **TREPS - Tri-party Repo** | | | | | | | | |
| | | TREPS - Tri-party Repo | | | 10.07 | 0.20 | 6.6032 | |
| **Sub Total** | | | | | **10.07** | **0.20** | | |
| **Total** | | | | | **10.07** | **0.20** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | 130.08 | 2.56 | | |
| **Sub Total** | | | | | **130.08** | **2.56** | | |
| **Total** | | | | | **130.08** | **2.56** | | |
| **Grand Total** | | | | | **5,073.99** | **100.00** | | |

Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec, G-Sec STRIPS | 97.24 |
| Cash, Cash Equivalents and Net Current Assets | 2.76 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 97.24 |
| Cash, Cash Equivalents and Net Current Assets | 2.76 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.3168 | 11.2387 |
| IDCW Option - Direct Plan | 11.3668 | 11.2859 |
| Quarterly IDCW Option | 10.2982 | 10.3665 |
| Quarterly IDCW Option - Direct Plan | 10.2992 | 10.3719 |
| Growth Option | 11.3168 | 11.2387 |
| Growth Option - Direct Plan | 11.3667 | 11.2859 |

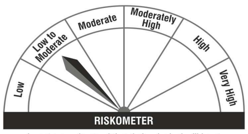
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.4241 | 0.1402 | 0.1402 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.4314 | 0.1468 | 0.1468 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

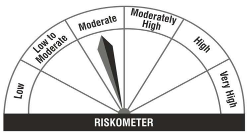
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.77%
7) Macaulay Duration : 527.73 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 557.24 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



# 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 30-Sep-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 | 10,109.13 | 51.90 | 7.0125 | |
| IN1020160371 | 7.42 | 7.42% Andhra Pradesh SDL Mat 091126^ | Sovereign | 40,00,000 | 4,038.24 | 20.73 | 7.0385 | |
| IN1520160053 | 8.05 | 8.05% Gujarat SDL - Mat 150626^ | Sovereign | 30,00,000 | 3,055.02 | 15.69 | 6.9999 | |
| IN2220160054 | 7.58 | 7.58% Maharashtra SDL MAT 240826^ | Sovereign | 10,00,000 | 1,011.62 | 5.19 | 7.0294 | |
| IN2220160013 | 8.08 | 8.08% Maharashtra SDL - Mat 150626^ | Sovereign | 2,90,000 | 295.50 | 1.52 | 6.9898 | |
| IN3120180127 | 8.72 | 8.72% Tamil Nadu SDL Mat 190926^ | Sovereign | 1,94,100 | 200.41 | 1.03 | 7.0411 | |
| **Sub Total** | | | | | **18,709.92** | **96.06** | | |
| **Total** | | | | | **18,709.92** | **96.06** | | |
| **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| **TREPS - Tri-party Repo** | | | | | | | | |
| | | TREPS - Tri-party Repo | | | 553.15 | 2.84 | 6.6032 | |
| **Sub Total** | | | | | **553.15** | **2.84** | | |
| **Total** | | | | | **553.15** | **2.84** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | 214.22 | 1.10 | | |
| **Sub Total** | | | | | **214.22** | **1.10** | | |
| **Total** | | | | | **214.22** | **1.10** | | |
| **Grand Total** | | | | | **19,477.29** | **100.00** | | |

● Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| SDL | 96.06 |
| Cash, Cash Equivalents and Net Current Assets | 3.94 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 96.06 |
| Cash, Cash Equivalents and Net Current Assets | 3.94 |

Notes :

1) NAV History

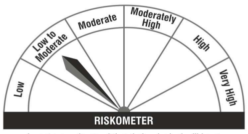
| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option - 50% IDCW Donation Optic | 10.3599 | 10.2848 |
| IDCW Option - Direct Plan - 50% IDCW D | 10.3598 | 10.2847 |
| IDCW Option - 75% IDCW Donation Optic | 10.3599 | 10.2848 |
| IDCW Option - Direct Plan - 75% IDCW D | 10.3598 | 10.2847 |

Dividend History - Dividend declared during the month ended September 30, 2024 : Nil

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

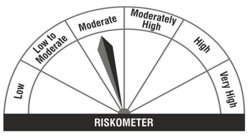
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 7.01%
7) Macaulay Duration : 651.83 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 695.74 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



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

**Portfolio as on 30-Sep-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 | 5,790.70 | 38.67 | 6.9156 | |
| IN000929C041 | | GOI STRIPS - Mat 190929^ | Sovereign | 36,26,000 | 2,603.23 | 17.38 | 6.9000 | |
| IN000230C028 | | GOI STRIPS - Mat 220230^ | Sovereign | 30,42,000 | 2,121.34 | 14.17 | 6.9146 | |
| IN000430C016 | | GOI STRIPS - Mat 260430^ | Sovereign | 25,47,600 | 1,755.42 | 11.72 | 6.9164 | |
| IN0020200070 | 5.79 | 5.79% GOI MAT 110530^ | Sovereign | 16,00,000 | 1,532.15 | 10.23 | 6.8200 | |
| IN000130C012 | | GOI STRIPS - Mat 020130^ | Sovereign | 10,37,500 | 730.32 | 4.88 | 6.9128 | |
| IN000330C059 | | GOI STRIPS - Mat 120330^ | Sovereign | 5,00,000 | 347.37 | 2.32 | 6.9153 | |
| **Sub Total** | | | | | **14,880.53** | **99.37** | | |
| **Total** | | | | | **14,880.53** | **99.37** | | |
| **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| **TREPS - Tri-party Repo** | | | | | | | | |
| | | TREPS - Tri-party Repo | | | 54.25 | 0.36 | 6.6032 | |
| **Sub Total** | | | | | **54.25** | **0.36** | | |
| **Total** | | | | | **54.25** | **0.36** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | 40.76 | 0.27 | | |
| **Sub Total** | | | | | **40.76** | **0.27** | | |
| **Total** | | | | | **40.76** | **0.27** | | |
| **Grand Total** | | | | | **14,975.54** | **100.00** | | |

Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec, G-Sec STRIPS | 99.37 |
| Cash, Cash Equivalents and Net Current Assets | 0.63 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 99.37 |
| Cash, Cash Equivalents and Net Current Assets | 0.63 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.6078 | 11.4841 |
| IDCW Option - Direct Plan | NA | NA |
| Quarterly IDCW Option | 10.1912 | 10.2816 |
| Quarterly IDCW Option - Direct Plan | 10.1921 | 10.2869 |
| Growth Option | 11.6078 | 11.4841 |
| Growth Option - Direct Plan | 11.6554 | 11.5288 |

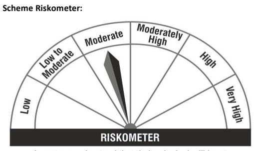
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.3758 | 0.2010 | 0.2010 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.3830 | 0.2076 | 0.2076 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

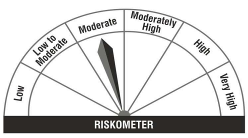
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.9%
7) Macaulay Duration : 1924.56 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 1959.27 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Long Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at moderate risk

**Benchmark Riskometer:**



## 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 30-Sep-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 | 5,723.31 | 36.01 | 6.8419 | |
| ● | IN000625C078 | | GOI STRIPS - Mat 160625^ | Sovereign | 50,31,800 | 4,804.62 | 30.23 | 6.7399 | |
| ● | IN000625C052 | | GOI STRIPS - Mat 150625^ | Sovereign | 21,66,900 | 2,069.44 | 13.02 | 6.7399 | |
| ● | IN1020150067 | 8.24 | 8.24% Andhra Pradesh SDL - Mat 090925^ | Sovereign | 6,04,700 | 612.67 | 3.85 | 6.8743 | |
| ● | IN1620150079 | 8.23 | 8.23% Haryana SDL - Mat 090925^ | Sovereign | 3,92,500 | 397.66 | 2.50 | 6.8672 | |
| ● | IN1020150042 | 8.31 | 8.31% Andhra Pradesh SDL - Mat 290725^ | Sovereign | 3,00,000 | 303.66 | 1.91 | 6.8639 | |
| ● | IN2920150173 | 8.23 | 8.23% RAJASTHAN SDL - Mat 090925^ | Sovereign | 2,29,700 | 232.72 | 1.46 | 6.8689 | |
| ● | IN2120150031 | 8.27 | 8.27% Madhya Pradesh SDL - Mat 120825^ | Sovereign | 2,00,000 | 202.46 | 1.27 | 6.8780 | |
| ● | IN3120150062 | 8.21 | 8.21% Tamil Nadu SDL - Mat 240625^ | Sovereign | 1,50,000 | 151.56 | 0.95 | 6.8139 | |
| ● | IN1620150178 | 8.21 | 8.21% Haryana SDL Uday - Mat 310325^ | Sovereign | 1,35,000 | 135.87 | 0.85 | 6.8883 | |
| | IN1520140105 | 8.05 | 8.05% Gujarat SDL - Mat 250225^ | Sovereign | 1,25,000 | 125.61 | 0.79 | 6.6955 | |
| | IN3120150054 | 8.24 | 8.24% Tamil Nadu SDL MAT 100625^ | Sovereign | 1,00,000 | 101.01 | 0.64 | 6.8139 | |
| | IN2120150023 | 8.36 | 8.36% Madhya Pradesh SDL Mat 150725^ | Sovereign | 1,00,000 | 101.21 | 0.64 | 6.8574 | |
| | IN3120150047 | 8.14 | 8.14% Tamil Nadu SDL MAT 270525^ | Sovereign | 1,00,000 | 100.90 | 0.63 | 6.7984 | |
| | IN000925C056 | | GOI STRIPS - Mat 120925^ | Sovereign | 1,00,000 | 94.01 | 0.59 | 6.7344 | |
| | IN2220150097 | 8.16 | 8.16% Maharashtra SDL Mat 230925^ | Sovereign | 75,000 | 76.00 | 0.48 | 6.8419 | |
| | IN3120140220 | 8.1 | 8.10% Tamil Nadu SDL - Mat 110325^ | Sovereign | 51,000 | 51.32 | 0.32 | 6.6745 | |
| | IN3320150250 | 8.31 | 8.31% Uttar Pradesh SDL - Mat 290725^ | Sovereign | 50,000 | 50.62 | 0.32 | 6.8413 | |
| | IN2920150033 | 8.29 | 8.29% Rajasthan SDL - Mat 130525^ | Sovereign | 31,200 | 31.49 | 0.20 | 6.8427 | |
| | **Sub Total** | | | | | **15,366.14** | **96.66** | | |
| | **Total** | | | | | **15,366.14** | **96.66** | | |
| | **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| | **TREPS - Tri-party Repo** | | | | | | | | |
| | | | TREPS - Tri-party Repo | | | 472.92 | 2.98 | 6.6032 | |
| | **Sub Total** | | | | | **472.92** | **2.98** | | |
| | **Total** | | | | | **472.92** | **2.98** | | |
| | **OTHERS** | | | | | | | | |
| | **Net Current Assets** | | | | | | | | |
| | | | Net Current Assets | | | 55.63 | 0.36 | | |
| | **Sub Total** | | | | | **55.63** | **0.36** | | |
| | **Total** | | | | | **55.63** | **0.36** | | |
| | **Grand Total** | | | | | **15,894.69** | **100.00** | | |

● Top Ten Holdings
+ Industry Classification as recommended by AMFI
£ - Sponsor Company
** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024
^ Non-Traded Securities (Debt) as on September 30, 2024
# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec STRIPS, SDL | 96.66 |
| Cash, Cash Equivalents and Net Current Assets | 3.34 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 96.66 |
| Cash, Cash Equivalents and Net Current Assets | 3.34 |

Notes :
1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.5993 | 11.5211 |
| IDCW Option - Direct Plan | 11.6683 | 11.5870 |
| Quarterly IDCW Option | 10.0255 | 10.1524 |
| Quarterly IDCW Option - Direct Plan | 10.0263 | 10.1580 |
| Growth Option | 11.5993 | 11.5211 |
| Growth Option - Direct Plan | 11.6683 | 11.5870 |

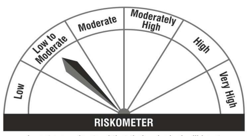
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2080 | 0.1956 | 0.1956 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2156 | 0.2027 | 0.2027 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

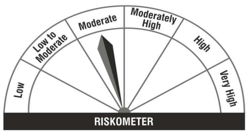
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.79%
7) Macaulay Duration : 285 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 289.49 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



## 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 30-Sep-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)** | | | | | | | | |
| ● IN0020170026 | 6.79 | 6.79% GOI MAT 150527^ | Sovereign | 10,40,000 | 1,042.71 | 33.38 | 6.7871 | |
| ● IN3320150714 | 8.42 | 8.42% Uttar Pradesh Uday SDL - Mat 290327^ | Sovereign | 10,00,000 | 1,029.20 | 32.95 | 7.2479 | |
| ● IN000227C024 | | GOI STRIPS - Mat 220227^ | Sovereign | 5,50,000 | 469.30 | 15.02 | 6.8594 | |
| ● IN4520160156 | 7.79 | 7.79% Telangana SDL - Mat 010327^ | Sovereign | 90,000 | 91.67 | 2.93 | 7.0572 | |
| ● IN3320160325 | 7.78 | 7.78% Uttar Pradesh SDL Mat 010327^ | Sovereign | 85,000 | 86.54 | 2.77 | 7.0668 | |
| ● IN000127C018 | | GOI STRIPS - Mat 020127^ | Sovereign | 90,000 | 77.51 | 2.48 | 6.8587 | |
| ● IN000327C048 | | GOI STRIPS - Mat 190327^ | Sovereign | 80,000 | 67.92 | 2.17 | 6.8597 | |
| ● IN3120160194 | 7.61 | 7.61% Tamil Nadu SDL - Mat 150227 | Sovereign | 50,000 | 50.73 | 1.62 | 7.0419 | |
| ● IN2120160097 | 7.6 | 7.60% Madhya Pradesh SDL Mat 150227^ | Sovereign | 45,200 | 45.85 | 1.47 | 7.0469 | |
| ● IN1920160125 | 7.59 | 7.59% Karnataka SDL - Mat 290327^ | Sovereign | 40,000 | 40.60 | 1.30 | 7.0417 | |
| IN1620160276 | 7.8 | 7.80 % Haryana SDL Mat 010327^ | Sovereign | 25,700 | 26.18 | 0.84 | 7.0565 | |
| **Sub Total** | | | | | **3,028.21** | **96.93** | | |
| **Total** | | | | | **3,028.21** | **96.93** | | |
| **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| **TREPS - Tri-party Repo** | | | | | | | | |
| | | TREPS - Tri-party Repo | | | 64.98 | 2.08 | 6.6032 | |
| **Sub Total** | | | | | **64.98** | **2.08** | | |
| **Total** | | | | | **64.98** | **2.08** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | 30.45 | 0.99 | | |
| **Sub Total** | | | | | **30.45** | **0.99** | | |
| **Total** | | | | | **30.45** | **0.99** | | |
| **Grand Total** | | | | | **3,123.64** | **100.00** | | |

● Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec, G-Sec STRIPS, SDL | 96.93 |
| Cash, Cash Equivalents and Net Current Assets | 3.07 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 96.93 |
| Cash, Cash Equivalents and Net Current Assets | 3.07 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.6265 | 11.5380 |
| IDCW Option - Direct Plan | 11.6706 | 11.5802 |
| Quarterly IDCW Option | 10.0242 | 10.1881 |
| Quarterly IDCW Option - Direct Plan | 10.0246 | 10.1911 |
| Growth Option | 11.6265 | 11.5380 |
| Growth Option - Direct Plan | 11.6706 | 11.5802 |

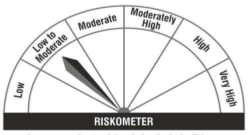
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2545 | 0.2418 | 0.2418 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2587 | 0.2458 | 0.2458 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

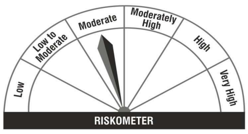
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.98%
7) Macaulay Duration : 836.43 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 896.11 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium to Long Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



## 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 30-Sep-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)** | | | | | | | | |
| ● | IN4520200069 | 6.17 | 6.17% Telangana SDL - Mat 130525^ | Sovereign | 10,00,000 | 996.78 | 31.28 | 6.8078 | |
| ● | IN000225C028 | | GOI STRIPS - Mat 220225^ | Sovereign | 5,21,000 | 507.84 | 15.94 | 6.5708 | |
| ● | IN1620150012 | 8.27 | 8.27% Haryana SDL - Mat 130525^ | Sovereign | 5,00,000 | 504.60 | 15.84 | 6.8126 | |
| ● | IN1520140105 | 8.05 | 8.05% Gujarat SDL - Mat 250225^ | Sovereign | 2,25,000 | 226.10 | 7.10 | 6.6955 | |
| ● | IN1920140119 | 8.08 | 8.08% Karnataka SDL - Mat 110325^ | Sovereign | 2,00,000 | 201.23 | 6.32 | 6.6755 | |
| ● | IN1620150178 | 8.21 | 8.21% Haryana SDL Uday - Mat 310325^ | Sovereign | 1,60,000 | 161.03 | 5.05 | 6.8883 | |
| ● | IN3120150021 | 8.06 | 8.06% Tamil Nadu SDL Mat 290425^ | Sovereign | 1,40,000 | 141.07 | 4.43 | 6.7829 | |
| ● | IN000325C059 | | GOI STRIPS - Mat 120325^ | Sovereign | 1,00,000 | 97.17 | 3.05 | 6.5738 | |
| ● | IN1520150013 | 8.05 | 8.05% Gujarat SDL - Mat 290425^ | Sovereign | 90,000 | 90.70 | 2.85 | 6.7572 | |
| ● | IN3120140220 | 8.1 | 8.10% Tamil Nadu SDL - Mat 110325^ | Sovereign | 59,900 | 60.27 | 1.89 | 6.6745 | |
| | IN2120140115 | 8.09 | 8.09% Madhya Pradesh SDL - Mat 110325^ | Sovereign | 50,000 | 50.31 | 1.58 | 6.6850 | |
| | IN3120200057 | 5.95 | 5.95% Tamil Nadu SDL - Mat 130525^ | Sovereign | 30,000 | 29.87 | 0.94 | 6.7674 | |
| | IN2220150014 | 8.25 | 8.25% Maharashtra SDL - Mat 130525^ | Sovereign | 15,000 | 15.14 | 0.48 | 6.8083 | |
| | IN4520150017 | 8.1 | 8.10% TELANGANA SDL MAT 290425^ | Sovereign | 10,000 | 10.08 | 0.32 | 6.8233 | |
| | **Sub Total** | | | | | **3,092.19** | **97.07** | | |
| | **Total** | | | | | **3,092.19** | **97.07** | | |
| | **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| | **TREPS - Tri-party Repo** | | | | | | | | |
| | | | TREPS - Tri-party Repo | | | 39.90 | 1.25 | 6.6032 | |
| | **Sub Total** | | | | | **39.90** | **1.25** | | |
| | **Total** | | | | | **39.90** | **1.25** | | |
| | **OTHERS** | | | | | | | | |
| | **Net Current Assets** | | | | | | | | |
| | | | Net Current Assets | | | 54.14 | 1.68 | | |
| | **Sub Total** | | | | | **54.14** | **1.68** | | |
| | **Total** | | | | | **54.14** | **1.68** | | |
| | **Grand Total** | | | | | **3,186.23** | **100.00** | | |

● Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec STRIPS, SDL | 97.07 |
| Cash, Cash Equivalents and Net Current Assets | 2.93 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 97.07 |
| Cash, Cash Equivalents and Net Current Assets | 2.93 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.5203 | 11.4474 |
| IDCW Option - Direct Plan | 11.5645 | 11.4899 |
| Quarterly IDCW Option | 10.0240 | 10.1499 |
| Quarterly IDCW Option - Direct Plan | 10.0244 | 10.1530 |
| Growth Option | 11.5203 | 11.4474 |
| Growth Option - Direct Plan | 11.5645 | 11.4899 |

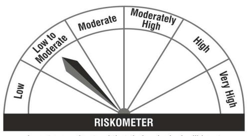
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2030 | 0.1904 | 0.1904 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2072 | 0.1943 | 0.1943 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

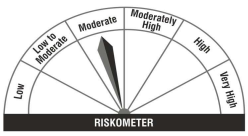
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.74%
7) Macaulay Duration : 188.5 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 192.43 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



## HDFC FMP 1359D September 2022 (A Close Ended Income Scheme With Tenure 1359 Days. A Relatively High Interest Rate Risk And Relatively Low Credit Risk)

**Portfolio as on 30-Sep-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 | 9,085.64 | 29.15 | 6.8098 | |
| ● | IN000626C076 | | GOI STRIPS - Mat 160626^ | Sovereign | 86,24,000 | 7,702.91 | 24.71 | 6.8354 | |
| ● | IN000626C050 | | GOI STRIPS - Mat 150626^ | Sovereign | 68,07,300 | 6,081.38 | 19.51 | 6.8352 | |
| ● | IN0020190016 | 7.27 | 7.27% GOI MAT 080426 | Sovereign | 25,00,000 | 2,522.68 | 8.09 | 6.7410 | |
| ● | IN000326C057 | | GOI STRIPS - Mat 120326^ | Sovereign | 16,92,800 | 1,538.87 | 4.94 | 6.8093 | |
| ● | IN3120160053 | 8.07 | 8.07% Tamil Nadu SDL Mat 150626^ | Sovereign | 15,00,000 | 1,528.19 | 4.90 | 6.9914 | |
| ● | IN000326C040 | | GOI STRIPS - Mat 190326^ | Sovereign | 11,03,000 | 1,001.40 | 3.21 | 6.8105 | |
| ● | IN2220160021 | 7.96 | 7.96% Maharashtra SDL Mat 290626^ | Sovereign | 5,75,000 | 585.03 | 1.88 | 6.9898 | |
| ● | IN000626C043 | | GOI STRIPS - Mat 120626^ | Sovereign | 5,29,800 | 473.57 | 1.52 | 6.8348 | |
| ● | IN0020210012 | 5.63 | 5.63% GOI MAT 120426 | Sovereign | 1,25,000 | 123.16 | 0.40 | 6.7649 | |
| | IN3320160036 | 8.02 | 8.02% Uttar Pradesh SDL - Mat 250526^ | Sovereign | 50,000 | 50.85 | 0.16 | 7.0237 | |
| | IN1020160025 | 8.09 | 8.09% Andhra Pradesh SDL - Mat 150626^ | Sovereign | 45,000 | 45.84 | 0.15 | 7.0166 | |
| | IN3320150706 | 8.21 | 8.21% Uttar Pradesh SDL (UDAY) - Mat 290326^ | Sovereign | 25,000 | 25.43 | 0.08 | 7.1088 | |
| | **Sub Total** | | | | | **30,764.95** | **98.70** | | |
| | **Total** | | | | | **30,764.95** | **98.70** | | |
| | **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| | **TREPS - Tri-party Repo** | | | | | | | | |
| | | | TREPS - Tri-party Repo | | | 264.30 | 0.85 | 6.6032 | |
| | **Sub Total** | | | | | **264.30** | **0.85** | | |
| | **Total** | | | | | **264.30** | **0.85** | | |
| | **OTHERS** | | | | | | | | |
| | **Net Current Assets** | | | | | | | | |
| | | | Net Current Assets | | | 138.25 | 0.45 | | |
| | **Sub Total** | | | | | **138.25** | **0.45** | | |
| | **Total** | | | | | **138.25** | **0.45** | | |
| | **Grand Total** | | | | | **31,167.50** | **100.00** | | |

● Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| **Portfolio Classification by Asset Class(%)** | |
|---|---|
| G-Sec, G-Sec STRIPS, SDL | 98.70 |
| Cash, Cash Equivalents and Net Current Assets | 1.30 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 98.70 |
| Cash, Cash Equivalents and Net Current Assets | 1.30 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.5707 | 11.4872 |
| IDCW Option - Direct Plan | 11.6288 | 11.5423 |
| Quarterly IDCW Option | 10.0515 | 10.1704 |
| Quarterly IDCW Option - Direct Plan | 10.0523 | 10.1757 |
| Growth Option | 11.5707 | 11.4872 |
| Growth Option - Direct Plan | 11.6288 | 11.5423 |

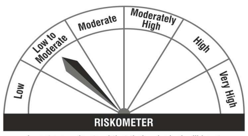
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2272 | 0.1927 | 0.1927 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2344 | 0.1995 | 0.1995 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

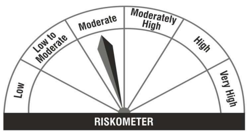
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.83%
7) Macaulay Duration : 571.46 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 577.85 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



## 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 30-Sep-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 | 12,756.51 | 28.59 | 6.8594 | |
| ● IN1020160439 | 7.61 | 7.61% Andhra Pradesh SDL - Mat 150227^ | Sovereign | 80,00,000 | 8,115.86 | 18.19 | 7.0519 | |
| ● IN1920160125 | 7.59 | 7.59% Karnataka SDL - Mat 290327^ | Sovereign | 75,00,000 | 7,612.97 | 17.06 | 7.0417 | |
| ● IN1520160194 | 7.59 | 7.59% Gujarat SDL - Mat 150227^ | Sovereign | 52,00,000 | 5,274.40 | 11.82 | 7.0397 | |
| ● IN2920210506 | 6.48 | 6.48% Rajasthan SDL- Mat 020327^ | Sovereign | 25,00,000 | 2,475.35 | 5.55 | 7.0461 | |
| ● IN0020060078 | 8.24 | 8.24% GOI MAT 150227^ | Sovereign | 10,00,000 | 1,033.99 | 2.32 | 6.7725 | |
| ● IN2120160154 | 7.91 | 7.91% Madhya Pradesh (UDAY) SDL - Mat 220327^ | Sovereign | 10,00,000 | 1,017.56 | 2.28 | 7.2489 | |
| ● IN2120160097 | 7.6 | 7.60% Madhya Pradesh SDL Mat 150227^ | Sovereign | 10,00,000 | 1,014.37 | 2.27 | 7.0469 | |
| ● IN1920160117 | 7.86 | 7.86% Karnataka SDL - Mat 150327^ | Sovereign | 6,80,000 | 694.14 | 1.56 | 7.0417 | |
| ● IN3120160194 | 7.61 | 7.61% Tamil Nadu SDL - Mat 150227 | Sovereign | 5,54,000 | 562.14 | 1.26 | 7.0419 | |
| IN1520160178 | 7.14 | 7.14% Gujarat SDL - Mat 110127^ | Sovereign | 5,00,000 | 502.26 | 1.13 | 7.0346 | |
| IN3620160090 | 7.18 | 7.18% Uttarakhand SDL - Mat 110127^ | Sovereign | 5,00,000 | 502.44 | 1.13 | 7.0579 | |
| IN000327C048 | | GOI STRIPS - Mat 190327^ | Sovereign | 5,76,000 | 489.05 | 1.10 | 6.8597 | |
| IN000427C020 | | GOI STRIPS - Mat 100427^ | Sovereign | 5,00,000 | 422.65 | 0.95 | 6.8824 | |
| IN3320160325 | 7.78 | 7.78% Uttar Pradesh SDL Mat 010327^ | Sovereign | 3,90,000 | 397.09 | 0.89 | 7.0668 | |
| IN1620160276 | 7.8 | 7.80 % Haryana SDL Mat 010327^ | Sovereign | 3,00,000 | 305.65 | 0.69 | 7.0565 | |
| IN3320160341 | 7.87 | 7.87% Uttar Pradesh SDL - Mat 150327^ | Sovereign | 1,52,400 | 155.52 | 0.35 | 7.0668 | |
| IN000127C018 | | GOI STRIPS - Mat 020127^ | Sovereign | 1,40,800 | 121.26 | 0.27 | 6.8587 | |
| IN3320160309 | 7.2 | 7.20% Uttar Pradesh SDL - Mat 250127^ | Sovereign | 1,07,000 | 107.57 | 0.24 | 7.0617 | |
| IN2020160148 | 7.77 | 7.77% Kerala SDL - Mat 010327^ | Sovereign | 1,05,000 | 106.92 | 0.24 | 7.0522 | |
| IN2220160070 | 7.16 | 7.16% Maharashtra SDL - Mat 280926^ | Sovereign | 80,000 | 80.38 | 0.18 | 7.0169 | |
| IN2020160072 | 7.61 | 7.61% Kerala SDL Mat - 090826 | Sovereign | 80,000 | 80.91 | 0.18 | 7.0606 | |
| **Sub Total** | | | | | **43,828.99** | **98.25** | | |
| **Total** | | | | | **43,828.99** | **98.25** | | |
| **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| **TREPS - Tri-party Repo** | | | | | | | | |
| | | TREPS - Tri-party Repo | | | 565.05 | 1.27 | 6.6032 | |
| **Sub Total** | | | | | **565.05** | **1.27** | | |
| **Total** | | | | | **565.05** | **1.27** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | 223.69 | 0.48 | | |
| **Sub Total** | | | | | **223.69** | **0.48** | | |
| **Total** | | | | | **223.69** | **0.48** | | |
| **Grand Total** | | | | | **44,617.73** | **100.00** | | |

● Top Ten Holdings

+ Industry Classification as recommended by AMFI

£ - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024

^ Non-Traded Securities (Debt) as on September 30, 2024

# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec, G-Sec STRIPS, SDL | 98.25 |
| Cash, Cash Equivalents and Net Current Assets | 1.75 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 98.25 |
| Cash, Cash Equivalents and Net Current Assets | 1.75 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.6572 | 11.5701 |
| IDCW Option - Direct Plan | 11.7075 | 11.6182 |
| Quarterly IDCW Option | 10.0248 | 10.1890 |
| Quarterly IDCW Option - Direct Plan | 10.0254 | 10.1924 |
| Growth Option | 11.6572 | 11.5701 |
| Growth Option - Direct Plan | 11.7075 | 11.6182 |

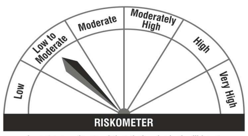
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2531 | 0.2407 | 0.2407 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2578 | 0.2451 | 0.2451 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

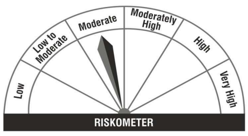
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.98%
7) Macaulay Duration : 823.26 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 867.42 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium to Long Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



# 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 30-Sep-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 | 3,620.32 | 14.93 | 6.9914 | |
| ● | IN2920160024 | 8 | 8.0% Rajasthan SDL- Mat 250526^ | Sovereign | 20,00,000 | 2,033.53 | 8.39 | 7.0172 | |
| ● | IN1520200339 | 6.18 | 6.18% Gujarat SDL - Mat 310326^ | Sovereign | 20,00,000 | 1,981.65 | 8.17 | 6.9518 | |
| ● | IN3320160036 | 8.02 | 8.02% Uttar Pradesh SDL - Mat 250526^ | Sovereign | 14,50,000 | 1,474.61 | 6.08 | 7.0237 | |
| ● | IN2220160021 | 7.96 | 7.96% Maharashtra SDL Mat 290626^ | Sovereign | 12,25,000 | 1,246.36 | 5.14 | 6.9898 | |
| ● | IN4520160040 | 8.02 | 8.02% Telangana SDL - Mat 250526^ | Sovereign | 10,00,000 | 1,017.31 | 4.20 | 7.0017 | |
| ● | IN2920160123 | 8.19 | 8.19% Rajasthan SDL (UDAY Scheme- Strip IX ) - ISD 230616 M | Sovereign | 10,00,000 | 1,018.49 | 4.20 | 7.1473 | |
| ● | IN3320160028 | 8.03 | 8.03% Uttar Pradesh SDL - Mat 110526^ | Sovereign | 10,00,000 | 1,016.77 | 4.19 | 7.0237 | |
| ● | IN3120161077 | 7.7 | 7.70% Tamil Nadu SDL UDAY - Mat 220226^ | Sovereign | 10,00,000 | 1,008.68 | 4.16 | 7.1496 | |
| ● | IN2920210084 | 6.1 | 6.1% Rajasthan SDL- Mat 250526^ | Sovereign | 10,00,000 | 987.95 | 4.07 | 6.9965 | |
| | IN000626C076 | | GOI STRIPS - Mat 160626^ | Sovereign | 11,05,500 | 987.43 | 4.07 | 6.8354 | |
| | IN2920160032 | 8.07 | 8.07% Rajasthan Mat 150626^ | Sovereign | 8,00,000 | 814.71 | 3.36 | 7.0172 | |
| | IN000326C040 | | GOI STRIPS - Mat 190326^ | Sovereign | 7,00,000 | 635.52 | 2.62 | 6.8105 | |
| | IN1020160025 | 8.09 | 8.09% Andhra Pradesh SDL - Mat 150626^ | Sovereign | 5,55,000 | 565.39 | 2.33 | 7.0166 | |
| | IN3320160176 | 7.99 | 7.99% Uttar Pradesh SDL - Mat 290626^ | Sovereign | 5,00,000 | 508.69 | 2.10 | 7.0237 | |
| | IN1520160012 | 8 | 8.00% Gujarat SDL - Mat 200426^ | Sovereign | 5,00,000 | 508.07 | 2.10 | 6.9999 | |
| | IN3120160012 | 8.01 | 8.01% Tamil Nadu SDL - Mat 200426^ | Sovereign | 5,00,000 | 508.21 | 2.10 | 6.9914 | |
| | IN1620150186 | 8.21 | 8.21% Haryana UDAY SDL - Mat 310326^ | Sovereign | 5,00,000 | 508.19 | 2.10 | 7.1622 | |
| | IN1720190157 | 6.29 | 6.29% Himachal Pradesh SDL - Mat 110326^ | Sovereign | 5,00,000 | 496.09 | 2.05 | 6.9826 | |
| | IN000426C022 | | GOI STRIPS - Mat 100426^ | Sovereign | 5,00,000 | 452.13 | 1.86 | 6.8215 | |
| | IN000426C014 | | GOI STRIPS - Mat 260426^ | Sovereign | 5,00,000 | 450.77 | 1.86 | 6.8275 | |
| | IN000626C068 | | GOI STRIPS - Mat 230626^ | Sovereign | 5,00,000 | 446.02 | 1.84 | 6.8365 | |
| | IN3320160168 | 8.08 | 8.08% Uttar Pradesh Mat 150626^ | Sovereign | 3,00,000 | 305.53 | 1.26 | 7.0237 | |
| | IN0020210012 | 5.63 | 5.63% GOI MAT 120426 | Sovereign | 3,00,000 | 295.59 | 1.22 | 6.7649 | |
| | IN2020160049 | 8.07 | 8.07% Kerala SDL Mat 150626^ | Sovereign | 2,00,000 | 203.63 | 0.84 | 7.0319 | |
| | IN1020150141 | 8.57 | 8.57% Andhra Pradesh SDL Mat 090326^ | Sovereign | 96,200 | 98.35 | 0.41 | 7.0228 | |
| | IN2220150196 | 8.67 | 8.67 Maharashtra SDL Mat 240226^ | Sovereign | 85,000 | 86.98 | 0.36 | 6.9999 | |
| | IN1020150158 | 8.09 | 8.09% Andhra Pradesh SDL - Mat 230326^ | Sovereign | 82,600 | 83.96 | 0.35 | 7.0124 | |
| | IN3320150375 | 8.53 | 8.53% Uttar Pradesh SDL - Mat 100226^ | Sovereign | 40,000 | 40.82 | 0.17 | 7.0385 | |
| | IN1320150031 | 8.54 | 8.54% Bihar SDL - Mat 100226^ | Sovereign | 40,000 | 40.83 | 0.17 | 7.0292 | |
| | IN0020190016 | 7.27 | 7.27% GOI MAT 080426 | Sovereign | 25,000 | 25.23 | 0.10 | 6.7410 | |
| | IN3320150706 | 8.21 | 8.21% Uttar Pradesh SDL (UDAY) - Mat 290326^ | Sovereign | 25,000 | 25.43 | 0.10 | 7.1088 | |
| | **Sub Total** | | | | | **23,493.24** | **96.90** | | |
| | **Total** | | | | | **23,493.24** | **96.90** | | |
| | **MONEY MARKET INSTRUMENTS** | | | | | | | | |
| | **TREPS - Tri-party Repo** | | | | | | | | |
| | | | TREPS - Tri-party Repo | | | 306.64 | 1.26 | 6.6032 | |
| | **Sub Total** | | | | | **306.64** | **1.26** | | |
| | **Total** | | | | | **306.64** | **1.26** | | |
| | **OTHERS** | | | | | | | | |
| | **Net Current Assets** | | | | | | | | |
| | | | Net Current Assets | | | 446.84 | 1.84 | | |
| | **Sub Total** | | | | | **446.84** | **1.84** | | |
| | **Total** | | | | | **446.84** | **1.84** | | |
| | **Grand Total** | | | | | **24,246.72** | **100.00** | | |

● Top Ten Holdings
+ Industry Classification as recommended by AMFI
£ - Sponsor Company
** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024
^ Non-Traded Securities (Debt) as on September 30, 2024
# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/CIR/P/2021/034

| | |
|---|---|
| **Portfolio Classification by Asset Class(%)** | |
| G-Sec, G-Sec STRIPS, SDL | 96.90 |
| Cash, Cash Equivalents and Net Current Assets | 3.10 |
| **Portfolio Classification by Rating Class(%)** | |
| Sovereign | 96.90 |
| Cash, Cash Equivalents and Net Current Assets | 3.10 |

Notes :

1) NAV History

| NAVs per unit (Rs.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| IDCW Option | 11.5290 | 11.4485 |
| IDCW Option - Direct Plan | 11.5913 | 11.5077 |
| Quarterly IDCW Option | 10.0211 | 10.1722 |
| Quarterly IDCW Option - Direct Plan | 10.0219 | 10.1771 |
| Growth Option | 11.5290 | 11.4485 |
| Growth Option - Direct Plan | 11.5913 | 11.5077 |

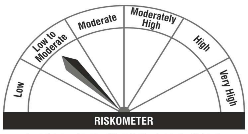
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| Quarterly IDCW Option | 25-Sep-2024 | 10.2321 | 0.2224 | 0.2224 |
| Quarterly IDCW Option - Direct Plan | 25-Sep-2024 | 10.2389 | 0.2288 | 0.2288 |

Bonus History - Bonus declared during the month ended September 30, 2024: Nil

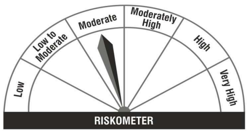
2) Total below investment grade or default provided for and its percentage to NAV : Nil
3) Total investments in Foreign Securities / Overseas ETFs / ADRs / GDRs : Nil
4) Repo in Corporate Debt : Nil
5) Total outstanding exposure in Derivative Instruments as on Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.99%
7) Macaulay Duration : 550.2 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 581.02 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY Medium Duration Debt Index" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low to moderate risk

**Benchmark Riskometer:**



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

**Portfolio as on 30-Sep-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 | | | 2,384.61 | 99.44 | 6.6032 | |
| **Sub Total** | | | | | **2,384.61** | **99.44** | | |
| **Total** | | | | | **2,384.61** | **99.44** | | |
| **OTHERS** | | | | | | | | |
| **Net Current Assets** | | | | | | | | |
| | | Net Current Assets | | | 13.40 | 0.56 | | |
| **Sub Total** | | | | | **13.40** | **0.56** | | |
| **Total** | | | | | **13.40** | **0.56** | | |
| **Grand Total** | | | | | **2,398.01** | **100.00** | | |

● Top Seven Holdings
+ Industry Classification as recommended by AMFI
£ - Sponsor Company
** Thinly Traded/ Non-Traded Securities (Equity) as on September 30, 2024
^ Non-Traded Securities (Debt) as on September 30, 2024
# Non Sensex 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 135/BP/91/2020-21 read with SEBI circular SEBI/HO/IMD/DF4/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.) | September 30, 2024 | August 30, 2024 |
|---|---|---|
| HDFC NIFTY 1D RATE LIQUID ETF | 1,000.0000 | 1,000.0000 |

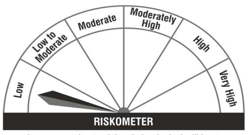
Dividend History - Dividend declared during the month ended September 30, 2024 :

| Plan Name | Record Date | Nav as on Record Date | Dividend Per Unit (Rs) for Individuals and HUF | Others |
|---|---|---|---|---|
| HDFC NIFTY 1D RATE LIQUID ETF | Sep-2024 | 1,000.0000 | 4.8284 | 4.8284 |

Bonus History - Bonus declared during the month ended September 30, 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 Sep 30, 2024 : Nil
6) Annualised Portfolio YTM : 6.6%
7) Macaulay Duration : 1 Days
8) Residual Maturity (Average Portfolio Maturity-other than equity investments) : 1 Days
9) IDCW stands for Income Distribution cum Capital Withdrawal
10) Riskometer based on Scheme Portfolio and Portfolio Benchmark "NIFTY 1D Rate Index TRI" as on Sep 30, 2024

**Scheme Riskometer:**




Investors understand that their principal will be at low risk

**Benchmark Riskometer:**