

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

Portfolio as on 31-Dec-2023

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			7,725.07	99.62		6.7703
Sub Total					7,725.07	99.62		
Total					7,725.07	99.62		
OTHERS								
Net Current Assets								
		Net Current Assets			29.70	0.38		
Sub Total					29.70	0.38		
Total					29.70	0.38		
Grand Total					7,754.77	100.00		

Top Ten Holdings

+ Industry Classification as recommended by AMFI

E - Sponsor Company

** Thinly Traded/ Non-Traded Securities (Equity) as on December 20, 2023

+ Non-Traded Securities (Debt) as on December 20, 2023

Non-Sensex 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/BN/1/2020-21 read with SEBI circular SEBI/HO/PD/CF/4/CIR/P/2021/634

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.)	December 29, 2023	December 15, 2023
HDFC NIFTY 1D RATE LIQUID ETF	1,000.0000	1,000.0000

Dividend History - Dividend declared during the fortnight ended December 31, 2023 :

Plan Name	Record Date	Nav as on Record Date	Dividend Per Unit (Rs) for		
			Individuals and HUF	Others	
HDFC NIFTY 1D RATE LIQUID ETF	Dec-23	1,000.0000	2.5625	2.5625	

Bonus History - Bonus declared during the fortnight ended December 31, 2023: 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 Dec 31, 2023 : Nil

6) Annualised Portfolio YTM : 5.77%

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