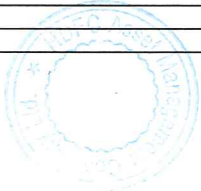


A. Hedging Positions through Futures as on March 31, 2026

Scheme Name	Underlying	Long / Short	Futures Price when purchased (in Rs.)	Current price of the contract (in Rs.)	Margin maintained (in Rs. Lakhs)
HDFC Arbitrage Fund	Adani Green Energy Ltd.	(2,55,600)	820.66	811.50	618.51
HDFC Arbitrage Fund	Adani Enterprises Ltd.	(5,15,412)	1,779.50	1,767.60	327.42
HDFC Arbitrage Fund	Adani Energy Solutions Ltd.	(11,03,625)	956.83	936.80	2,912.08
HDFC Arbitrage Fund	Aditya Birla Capital Ltd.	(19,43,700)	307.98	292.50	2,088.81
HDFC Arbitrage Fund	Alkem Laboratories Ltd.	(5,625)	5,473.26	5,304.00	53.26
HDFC Arbitrage Fund	APL Apollo Tubes Ltd.	(5,06,450)	1,925.33	1,946.80	1,876.25
HDFC Arbitrage Fund	Apollo Hospitals Enterprise Ltd.	(96,250)	7,546.37	7,441.50	1,284.97
HDFC Arbitrage Fund	Hitachi Energy India Ltd.	(3,700)	24,763.04	24,360.00	267.53
HDFC Arbitrage Fund	Ashok Leyland Ltd.	(9,50,000)	156.49	154.85	319.35
HDFC Arbitrage Fund	Asian Paints Ltd.	(1,50,500)	2,230.19	2,172.00	587.40
HDFC Arbitrage Fund	AU Small Finance Bank Ltd.	(2,29,000)	855.64	846.95	397.56
HDFC Arbitrage Fund	Aurobindo Pharma Ltd.	(2,64,550)	1,297.32	1,306.40	1,162.05
HDFC Arbitrage Fund	Bajaj Finance Ltd.	(8,98,500)	967.92	804.50	1,415.05
HDFC Arbitrage Fund	Bank of Baroda	(18,22,275)	266.45	248.85	915.06
HDFC Arbitrage Fund	Bajaj Finserv Ltd.	(6,42,250)	1,741.47	1,637.10	1,917.48
HDFC Arbitrage Fund	Bharat Heavy Electricals Ltd.	(36,43,500)	260.12	246.25	2,234.61
HDFC Arbitrage Fund	Bharat Petroleum Corporation Ltd.	(67,76,225)	283.84	281.75	978.65
HDFC Arbitrage Fund	Bharat Electronics Ltd.	(56,40,150)	413.74	402.60	4,620.42
HDFC Arbitrage Fund	Bharti Airtel Ltd.	(23,74,050)	1,843.46	1,790.50	7,702.71
HDFC Arbitrage Fund	Bajaj Holdings & Investment Ltd.	(200)	10,767.75	8,773.00	3.69
HDFC Arbitrage Fund	Biocon Ltd.	(7,80,000)	373.93	361.85	561.65
HDFC Arbitrage Fund	Bank of India	(7,28,000)	146.02	137.74	232.04
HDFC Arbitrage Fund	Britannia Industries Ltd.	(1,44,125)	5,649.66	5,450.00	1,405.62
HDFC Arbitrage Fund	BSE Ltd.	(85,875)	2,753.30	2,694.70	705.47
HDFC Arbitrage Fund	Zydus Lifesciences Ltd.	(1,80,000)	907.82	875.75	285.26
HDFC Arbitrage Fund	Canara Bank	(33,14,250)	135.05	124.07	872.44
HDFC Arbitrage Fund	Cholamandalam Investment and Finance Company Ltd.	(5,08,125)	1,471.73	1,358.30	1,472.48
HDFC Arbitrage Fund	Cipla Ltd.	(3,51,375)	1,243.62	1,227.20	298.37
HDFC Arbitrage Fund	Coal India Ltd.	(74,250)	445.17	450.85	159.92
HDFC Arbitrage Fund	Colgate Palmolive (India) Ltd.	(2,475)	1,839.15	1,796.80	8.18
HDFC Arbitrage Fund	Container Corporation of India Ltd.	(11,21,250)	439.48	426.25	1,631.49
HDFC Arbitrage Fund	CG Power and Industrial Solutions Ltd.	(2,96,650)	680.61	657.95	440.07
HDFC Arbitrage Fund	Cummins India Ltd.	(41,400)	4,709.50	4,523.30	368.98
HDFC Arbitrage Fund	Dabur India Ltd.	(4,83,750)	435.02	412.95	359.16
HDFC Arbitrage Fund	Dalmia Bharat Ltd.	(23,075)	1,859.62	1,788.40	77.70
HDFC Arbitrage Fund	Delhivery Ltd.	(7,17,950)	430.85	417.85	645.30
HDFC Arbitrage Fund	Divi's Laboratories Ltd.	(2,25,300)	6,049.28	5,964.00	2,165.90
HDFC Arbitrage Fund	DLF Ltd.	(10,53,525)	546.95	505.60	1,892.55
HDFC Arbitrage Fund	Dr. Reddy's Laboratories Ltd.	(7,500)	1,272.44	1,260.90	6.75
HDFC Arbitrage Fund	Eicher Motors Ltd.	(1,41,000)	6,998.63	6,619.50	1,519.72
HDFC Arbitrage Fund	Exide Industries Ltd.	(10,96,200)	303.01	289.35	612.52
HDFC Arbitrage Fund	Fortis Healthcare Ltd.	(1,61,200)	827.56	797.55	251.88
HDFC Arbitrage Fund	FSN E-Commerce Ventures Ltd.	(8,56,250)	239.45	235.70	315.80
HDFC Arbitrage Fund	GAIL (India) Ltd.	(16,50,600)	143.59	138.17	439.12
HDFC Arbitrage Fund	Glenmark Pharmaceuticals Ltd.	(2,32,875)	2,135.69	2,142.70	1,743.97
HDFC Arbitrage Fund	GMR Airports Ltd.	(17,57,700)	88.96	85.15	332.86
HDFC Arbitrage Fund	Godrej Properties Ltd.	(31,900)	1,631.97	1,473.40	113.82
HDFC Arbitrage Fund	Godrej Consumer Products Ltd.	(91,000)	1,026.17	989.30	162.41
HDFC Arbitrage Fund	Grasim Industries Ltd.	(18,04,500)	2,644.41	2,562.60	8,362.11
HDFC Arbitrage Fund	Ambuja Cements Ltd.	(24,59,100)	413.91	402.50	2,279.50
HDFC Arbitrage Fund	Hindustan Aeronautics Ltd.	(1,56,000)	3,641.16	3,500.50	1,150.16
HDFC Arbitrage Fund	Havells India Ltd.	(13,500)	1,291.02	1,191.30	29.29
HDFC Arbitrage Fund	HDFC Bank Ltd.	(2,19,80,200)	780.69	735.90	29,360.38
HDFC Arbitrage Fund	HDFC Life Insurance Company Ltd.	(5,48,900)	610.62	593.00	590.86
HDFC Arbitrage Fund	Hero MotoCorp Ltd.	(74,700)	5,200.92	5,088.00	690.78
HDFC Arbitrage Fund	Hindalco Industries Ltd.	(20,87,400)	874.04	887.90	1,295.91
HDFC Arbitrage Fund	Hindustan Petroleum Corporation Ltd.	(10,99,575)	336.98	336.55	135.65
HDFC Arbitrage Fund	Hindustan Zinc Ltd.	(3,98,125)	510.39	503.05	712.69
HDFC Arbitrage Fund	Hindustan Unilever Ltd.	(72,000)	2,094.35	2,061.70	264.60
HDFC Arbitrage Fund	Housing & Urban Development Corporation Ltd.	(23,11,575)	169.19	160.37	995.08
HDFC Arbitrage Fund	Sammaan Capital Ltd.	(26,31,600)	148.81	150.15	1,673.83
HDFC Arbitrage Fund	ICICI Bank Ltd.	(71,73,600)	1,259.62	1,211.80	15,651.65
HDFC Arbitrage Fund	ICICI Prudential Life Insurance Company Ltd.	(3,64,450)	546.30	512.20	340.53
HDFC Arbitrage Fund	Vodafone Idea Ltd.	(11,40,74,100)	9.19	8.58	4,788.03
HDFC Arbitrage Fund	IDFC First Bank Ltd.	(71,78,850)	60.85	59.07	955.27
HDFC Arbitrage Fund	360 ONE WAM Ltd.	(9,500)	957.42	943.00	107.87
HDFC Arbitrage Fund	Indian Hotels Co. Ltd.	(4,19,000)	662.77	573.85	464.11
HDFC Arbitrage Fund	Indian Energy Exchange Ltd.	(6,86,250)	121.05	115.12	216.42
HDFC Arbitrage Fund	IndusInd Bank Ltd.	(2,35,900)	796.72	755.00	154.43
HDFC Arbitrage Fund	Indus Towers Ltd.	(30,09,000)	425.38	419.30	4,499.03
HDFC Arbitrage Fund	Inox Wind Ltd.	(42,39,950)	79.45	75.73	963.59
HDFC Arbitrage Fund	InterGlobe Aviation Ltd.	(4,350)	3,984.61	3,952.20	35.82
HDFC Arbitrage Fund	Indian Oil Corporation Ltd.	(53,82,000)	138.72	136.11	887.75
HDFC Arbitrage Fund	ITC Ltd.	(1,13,63,200)	297.18	289.15	5,920.37
HDFC Arbitrage Fund	Jindal Steel Ltd.	(48,125)	1,124.38	1,115.00	418.10
HDFC Arbitrage Fund	JSW Energy Ltd.	(6,00,000)	501.09	471.45	1,074.51
HDFC Arbitrage Fund	JSW Steel Ltd.	(27,17,550)	1,159.60	1,125.20	8,527.09
HDFC Arbitrage Fund	JSW Steel Ltd.	(14,99,850)	1,157.28	1,132.90	8,527.09
HDFC Arbitrage Fund	Kalyan Jewellers India Ltd.	(5,19,350)	384.83	376.55	534.23
HDFC Arbitrage Fund	Kaynes Technology India Ltd.	(25,500)	3,521.26	3,438.60	326.94
HDFC Arbitrage Fund	Kotak Mahindra Bank Ltd.	(70,88,000)	370.31	354.55	3,862.00
HDFC Arbitrage Fund	KPIT Technologies Ltd.	(11,475)	665.34	636.70	17.68
HDFC Arbitrage Fund	Larsen & Toubro Ltd.	(2,74,400)	3,562.97	3,515.00	848.76
HDFC Arbitrage Fund	Laurus Labs Ltd.	(6,16,250)	1,014.88	995.50	1,313.96
HDFC Arbitrage Fund	LIC Housing Finance Ltd.	(23,80,000)	499.64	497.90	3,979.60
HDFC Arbitrage Fund	Lupin Ltd.	(17,850)	2,323.44	2,316.80	110.54
HDFC Arbitrage Fund	Mahindra & Mahindra Ltd.	(9,82,200)	3,110.10	2,968.70	6,469.81
HDFC Arbitrage Fund	Mahindra & Mahindra Ltd.	(1,40,000)	3,052.40	2,981.80	6,469.81
HDFC Arbitrage Fund	Lodha Developers Ltd.	(7,65,000)	752.33	678.65	1,293.63
HDFC Arbitrage Fund	Manappuram Finance Ltd.	(15,06,000)	257.65	251.90	1,435.09
HDFC Arbitrage Fund	Mankind Pharma Ltd.	(13,050)	2,009.44	2,004.70	166.09
HDFC Arbitrage Fund	Marico Ltd.	(22,68,000)	755.43	739.65	2,985.62
HDFC Arbitrage Fund	Maruti Suzuki India Ltd.	(2,71,250)	12,711.80	12,344.00	5,957.57
HDFC Arbitrage Fund	Max Healthcare Institute Ltd.	(1,09,725)	982.52	965.10	200.24
HDFC Arbitrage Fund	Max Financial Services Ltd.	(2,30,000)	1,600.73	1,497.00	557.86
HDFC Arbitrage Fund	Mazagoan Dock Shipbuilders Ltd.	(39,400)	2,116.93	2,073.30	236.42
HDFC Arbitrage Fund	United Spirits Ltd.	(4,44,800)	1,246.79	1,221.90	984.81
HDFC Arbitrage Fund	Multi Commodity Exchange of India Ltd.	(5,50,000)	2,456.66	2,394.10	3,422.45
HDFC Arbitrage Fund	Bosch Ltd.	(1,850)	30,587.23	28,835.00	96.70
HDFC Arbitrage Fund	UNO Minda Ltd.	(1,39,700)	1,088.86	1,032.80	327.26
HDFC Arbitrage Fund	Samvardhana Motherson International Ltd.	(12,300)	107.17	105.53	2.95
HDFC Arbitrage Fund	MphasiS Ltd.	(84,425)	2,127.26	2,055.20	342.98
HDFC Arbitrage Fund	Adani Ports and Special Economic Zone Ltd.	(6,58,350)	1,335.87	1,315.20	1,858.16
HDFC Arbitrage Fund	National Aluminium Co. Ltd.	(15,45,000)	371.99	387.10	1,545.15
HDFC Arbitrage Fund	Info Edge (India) Ltd.	(1,41,000)	1,003.23	940.60	48.81
HDFC Arbitrage Fund	Nestle India Ltd.	(8,34,000)	1,207.01	1,181.10	1,579.80
HDFC Arbitrage Fund	NHPC Ltd.	(5,88,800)	74.86	73.72	188.20
HDFC Arbitrage Fund	Coforge Ltd.	(6,25,500)	1,154.58	1,118.50	1,605.52
HDFC Arbitrage Fund	NMDC Ltd.	(1,09,48,500)	78.24	76.53	3,032.12
HDFC Arbitrage Fund	NTPC Ltd.	(15,19,500)	378.12	372.50	2,405.84
HDFC Arbitrage Fund	NTPC Ltd.	(7,50,000)	378.50	374.50	2,405.84
HDFC Arbitrage Fund	Oil & Natural Gas Corporation Ltd.	(44,88,750)	280.84	284.75	3,080.26
HDFC Arbitrage Fund	Page Industries Ltd.	(4,935)	31,733.66	31,725.00	396.07
HDFC Arbitrage Fund	One 97 Communications Ltd.	(7,77,925)	1,009.94	962.30	2,084.87
HDFC Arbitrage Fund	PB Fintech Ltd.	(51,450)	1,445.79	1,430.20	178.94
HDFC Arbitrage Fund	Petronet LNG Ltd.	(3,87,600)	326.17	244.40	198.09



Scheme Name	Underlying	Long / Short	Futures Price when purchased (in Rs.)	Current price of the contract (in Rs.)	Margin maintained (in Rs. Lakhs)
HDFC Arbitrage Fund	Phoenix Mills Ltd.	(12,950)	1,554.79	1,504.80	41.06
HDFC Arbitrage Fund	Pidilite Industries Ltd.	(500)	1,531.10	1,286.50	1.16
HDFC Arbitrage Fund	PI Industries Ltd.	(875)	2,750.22	2,723.00	4.34
HDFC Arbitrage Fund	PNB Housing Finance Ltd.	(3,17,200)	802.53	756.30	601.71
HDFC Arbitrage Fund	Punjab National Bank	(97,44,000)	106.13	100.98	2,035.38
HDFC Arbitrage Fund	Power Grid Corporation of India Ltd.	(6,84,000)	302.23	296.55	358.70
HDFC Arbitrage Fund	Prestige Estates Projects Ltd.	(1,01,250)	1,229.86	1,128.70	244.29
HDFC Arbitrage Fund	RBL Bank Ltd.	(16,76,400)	298.60	291.30	1,851.95
HDFC Arbitrage Fund	Reliance Industries Ltd.	(52,13,500)	1,412.39	1,349.30	13,723.37
HDFC Arbitrage Fund	Reliance Industries Ltd.	(5,16,500)	1,422.90	1,355.90	13,723.37
HDFC Arbitrage Fund	Jio Financial Services Ltd.	(77,57,350)	233.30	224.65	3,536.01
HDFC Arbitrage Fund	Patanjali Foods Ltd.	(3,60,000)	474.06	457.80	436.22
HDFC Arbitrage Fund	REC Ltd.	(2,85,600)	325.48	306.30	202.01
HDFC Arbitrage Fund	Steel Authority of India Ltd.	(6,48,600)	152.01	153.73	376.18
HDFC Arbitrage Fund	SBI Life Insurance Company Ltd.	(68,625)	1,876.94	1,787.00	222.56
HDFC Arbitrage Fund	Shriram Finance Ltd.	(21,67,275)	934.45	875.50	4,437.25
HDFC Arbitrage Fund	Solar Industries India Ltd.	(3,950)	12,388.78	12,123.00	106.76
HDFC Arbitrage Fund	Sona BLW Precision Forgings Ltd.	(96,775)	499.88	482.15	101.55
HDFC Arbitrage Fund	SRF Ltd.	(27,000)	2,453.20	2,445.20	130.01
HDFC Arbitrage Fund	State Bank of India	(29,38,500)	1,049.62	984.30	5,279.59
HDFC Arbitrage Fund	Sun Pharmaceutical Industries Ltd.	(7,14,350)	1,794.86	1,765.50	3,715.38
HDFC Arbitrage Fund	Sun Pharmaceutical Industries Ltd.	(1,75,000)	1,784.10	1,777.40	3,715.38
HDFC Arbitrage Fund	Supreme Industries Ltd.	(12,600)	3,738.81	3,761.20	97.78
HDFC Arbitrage Fund	Suzlon Energy Ltd.	(42,95,900)	40.43	39.66	421.73
HDFC Arbitrage Fund	Swiggy Ltd.	(1,75,500)	261.62	261.05	111.29
HDFC Arbitrage Fund	Tata Power Co. Ltd.	(9,41,050)	388.65	380.65	646.26
HDFC Arbitrage Fund	Tata Consumer Products Ltd.	(3,15,150)	1,056.40	1,020.00	583.62
HDFC Arbitrage Fund	Tata Technologies Ltd.	(56,000)	523.64	511.40	54.04
HDFC Arbitrage Fund	Tata Consultancy Services Ltd.	(2,24,700)	2,370.92	2,361.60	950.93
HDFC Arbitrage Fund	Tata Motors Passenger Vehicles Ltd.	(7,42,400)	310.49	296.85	446.59
HDFC Arbitrage Fund	Tube Investments of India Ltd.	(18,800)	2,540.18	2,525.70	112.44
HDFC Arbitrage Fund	Tata Steel Ltd.	(1,62,91,000)	194.64	192.45	6,048.15
HDFC Arbitrage Fund	Titan Company Ltd.	(6,59,750)	3,999.87	3,962.90	4,656.51
HDFC Arbitrage Fund	Torrent Pharmaceuticals Ltd.	(58,000)	4,237.18	4,230.30	438.58
HDFC Arbitrage Fund	Trent Ltd.	(97,200)	3,457.29	3,301.30	866.07
HDFC Arbitrage Fund	TVS Motor Company Ltd.	(2,37,300)	3,523.44	3,376.00	1,460.68
HDFC Arbitrage Fund	Union Bank of India	(92,925)	185.25	163.18	36.27
HDFC Arbitrage Fund	UltraTech Cement Ltd.	(1,18,900)	11,096.90	10,772.00	2,318.25
HDFC Arbitrage Fund	UPL Ltd.	(13,00,800)	625.20	569.50	1,687.71
HDFC Arbitrage Fund	Axis Bank Ltd.	(40,75,000)	1,218.10	1,167.50	9,327.02
HDFC Arbitrage Fund	Axis Bank Ltd.	(3,12,500)	1,208.10	1,171.30	9,327.02
HDFC Arbitrage Fund	Varun Beverages Ltd.	(8,41,500)	394.54	385.45	659.93
HDFC Arbitrage Fund	Waaree Energies Ltd.	(85,925)	3,130.12	3,120.70	734.29
HDFC Arbitrage Fund	Yes Bank Ltd.	(4,41,93,100)	17.83	17.35	1,643.54
HDFC Arbitrage Fund	Eternal Ltd.	(72,11,950)	238.24	229.64	4,039.30
HDFC Equity Savings Fund	Apollo Hospitals Enterprise Ltd.	(250)	7,623.00	7,441.50	3.34
HDFC Equity Savings Fund	Bajaj Finance Ltd.	(10,16,250)	815.53	804.50	1,600.49
HDFC Equity Savings Fund	Bharti Airtel Ltd.	(2,85,000)	1,847.83	1,790.50	927.68
HDFC Equity Savings Fund	Biocon Ltd.	(10,000)	362.10	361.85	7.20
HDFC Equity Savings Fund	Cipla Ltd.	(4,875)	1,241.68	1,227.20	10.72
HDFC Equity Savings Fund	Divi's Laboratories Ltd.	(1,300)	6,036.77	5,964.00	13.82
HDFC Equity Savings Fund	Dr. Reddy's Laboratories Ltd.	(57,500)	1,264.84	1,260.90	130.34
HDFC Equity Savings Fund	Ambuja Cements Ltd.	(3,27,600)	409.40	402.50	303.67
HDFC Equity Savings Fund	HDFC Bank Ltd.	(32,87,900)	761.39	735.90	4,391.86
HDFC Equity Savings Fund	HDFC Life Insurance Company Ltd.	(80,300)	612.22	593.00	86.44
HDFC Equity Savings Fund	Hindalco Industries Ltd.	(6,87,400)	902.53	887.90	1,178.80
HDFC Equity Savings Fund	ICICI Bank Ltd.	(6,21,600)	1,219.28	1,211.80	1,356.23
HDFC Equity Savings Fund	Kotak Mahindra Bank Ltd.	(56,000)	367.70	354.55	36.14
HDFC Equity Savings Fund	Larsen & Toubro Ltd.	(3,45,800)	3,538.75	3,515.00	1,721.09
HDFC Equity Savings Fund	Mahindra & Mahindra Ltd.	(1,37,000)	3,003.22	2,968.70	789.31
HDFC Equity Savings Fund	Maruti Suzuki India Ltd.	(40,250)	12,409.99	12,344.00	518.94
HDFC Equity Savings Fund	United Spirits Ltd.	(1,64,400)	1,228.08	1,221.90	363.99
HDFC Equity Savings Fund	Adani Ports and Special Economic Zone Ltd.	(7,70,450)	1,336.37	1,315.20	2,174.56
HDFC Equity Savings Fund	Nestle India Ltd.	(34,500)	1,199.66	1,181.10	72.94
HDFC Equity Savings Fund	Coforge Ltd.	(15,000)	1,147.48	1,118.50	38.50
HDFC Equity Savings Fund	NTPC Ltd.	(18,33,000)	377.83	372.50	1,219.48
HDFC Equity Savings Fund	Power Grid Corporation of India Ltd.	(38,000)	297.11	296.55	19.93
HDFC Equity Savings Fund	Reliance Industries Ltd.	(14,88,500)	1,355.55	1,349.30	3,563.19
HDFC Equity Savings Fund	State Bank of India	(4,27,500)	1,001.95	984.30	768.09
HDFC Equity Savings Fund	Sun Pharmaceutical Industries Ltd.	(9,35,900)	1,783.71	1,765.50	3,865.89
HDFC Equity Savings Fund	Tata Consumer Products Ltd.	(4,950)	1,053.72	1,020.00	9.17
HDFC Equity Savings Fund	Tata Consultancy Services Ltd.	(1,225)	2,425.20	2,361.60	5.18
HDFC Equity Savings Fund	Titan Company Ltd.	(4,79,325)	4,036.59	3,962.90	3,383.07
HDFC Equity Savings Fund	UltraTech Cement Ltd.	(20,950)	11,067.68	10,772.00	408.47
HDFC Equity Savings Fund	Eternal Ltd.	(48,500)	234.44	229.64	27.16
HDFC Multi-Asset Allocation Fund	Apollo Hospitals Enterprise Ltd.	(12,000)	7,627.74	7,441.50	160.20
HDFC Multi-Asset Allocation Fund	Asian Paints Ltd.	(3,750)	2,205.09	2,172.00	14.64
HDFC Multi-Asset Allocation Fund	Bajaj Finance Ltd.	(5,70,000)	819.25	804.50	897.69
HDFC Multi-Asset Allocation Fund	Bajaj Finserv Ltd.	(3,63,000)	1,696.98	1,637.10	1,083.76
HDFC Multi-Asset Allocation Fund	Bharti Airtel Ltd.	(3,71,925)	1,846.01	1,790.50	1,210.62
HDFC Multi-Asset Allocation Fund	Biocon Ltd.	(2,15,000)	362.51	361.85	154.81
HDFC Multi-Asset Allocation Fund	Cipla Ltd.	(1,66,875)	1,244.92	1,227.20	366.80
HDFC Multi-Asset Allocation Fund	Dr. Reddy's Laboratories Ltd.	(46,250)	1,270.06	1,260.90	104.84
HDFC Multi-Asset Allocation Fund	Ambuja Cements Ltd.	(18,900)	411.22	402.50	17.52
HDFC Multi-Asset Allocation Fund	HDFC Bank Ltd.	(2,66,200)	763.76	735.90	355.58
HDFC Multi-Asset Allocation Fund	Hindalco Industries Ltd.	(7,80,500)	881.77	887.90	1,338.46
HDFC Multi-Asset Allocation Fund	ICICI Bank Ltd.	(2,85,600)	1,221.96	1,211.80	623.13
HDFC Multi-Asset Allocation Fund	Larsen & Toubro Ltd.	(52,325)	3,572.69	3,515.00	333.39
HDFC Multi-Asset Allocation Fund	Mahindra & Mahindra Ltd.	(1,36,800)	3,050.84	2,968.70	788.16
HDFC Multi-Asset Allocation Fund	United Spirits Ltd.	(2,96,000)	1,234.77	1,221.90	655.36
HDFC Multi-Asset Allocation Fund	NTPC Ltd.	(16,12,500)	377.77	372.50	1,072.78
HDFC Multi-Asset Allocation Fund	Power Grid Corporation of India Ltd.	(4,56,000)	296.96	296.55	239.13
HDFC Multi-Asset Allocation Fund	Reliance Industries Ltd.	(11,17,000)	1,355.28	1,349.30	2,673.89
HDFC Multi-Asset Allocation Fund	State Bank of India	(4,11,000)	1,024.80	984.30	738.44
HDFC Multi-Asset Allocation Fund	Sun Pharmaceutical Industries Ltd.	(2,46,750)	1,800.66	1,765.50	783.66
HDFC Multi-Asset Allocation Fund	Tata Power Co. Ltd.	(1,84,150)	384.84	380.65	125.69
HDFC Multi-Asset Allocation Fund	Tata Steel Ltd.	(5,17,000)	194.18	192.45	198.71
HDFC Multi-Asset Allocation Fund	Titan Company Ltd.	(1,32,650)	4,057.97	3,962.90	936.24
HDFC Multi-Asset Allocation Fund	UltraTech Cement Ltd.	(3,500)	11,086.17	10,772.00	68.24
HDFC Multi-Asset Allocation Fund	Eternal Ltd.	(2,425)	235.72	229.64	1.36
HDFC Retirement Savings Fund -Hybrid- Debt Plan	Larsen & Toubro Ltd.	(25,200)	3,594.05	3,515.00	160.56
HDFC Retirement Savings Fund -Hybrid- Debt Plan	Reliance Industries Ltd.	(54,500)	1,358.60	1,349.30	130.46
HDFC Retirement Savings Fund -Hybrid- Debt Plan	Tata Consultancy Services Ltd.	(30,800)	2,405.86	2,361.60	130.35



Total %age of existing assets hedged through futures:

Scheme Name	%
HDFC Arbitrage Fund	-57.46
HDFC Equity Savings Fund	28.18
HDFC Multi-Asset Allocation Fund	9.19
HDFC RETIREMENT SAVINGS FUND - HYBRID DEBT PLAN	15.26

For the period ended March 31, 2026, following details specified for hedging transactions through futures which have been squared off/expired

Scheme Name	Total Number of contracts where futures were bought	Total Number of contracts where futures were sold	Gross Notional Value of contracts where futures were bought (Rs. In Lakhs)	Gross Notional Value of contracts where futures were sold (Rs. in lakhs)	Net Profit/Loss value on all contracts combined (Rs. in lakhs)
HDFC Arbitrage Fund	31,08,831	31,23,022	2,15,64,288.86	2,17,00,313.68	41,828.54
HDFC Equity Savings Fund	3,15,128	3,14,756	21,98,436.82	21,97,248.20	12,542.90
HDFC Multi-Asset Allocation Fund	1,71,732	1,72,133	12,91,335.27	12,84,517.44	4,670.97
HDFC Balanced Advantage Fund	6,94,796	5,96,127	53,47,216.56	46,27,990.01	-8,649.40
HDFC ELSS Tax saver	1,736	1,736	9,404.23	9,217.28	-188.28
HDFC Hybrid Equity Plan	1,154	1,154	19,049.80	19,413.60	361.90
HDFC Small Cap Fund	366	366	2,119.87	2,041.37	-78.71
HDFC Flexicap Fund	71,616	72,116	4,85,013.53	4,91,161.38	3,440.41
HDFC Retirement Savings Fund - Equity Plan	-	400	-	7,274.01	182.72
HDFC Focused Fund	10,224	10,428	59,743.65	62,065.86	1,242.18
HDFC Retirement Savings Fund - Hybrid-Debt Plan	5,220	5,196	32,122.37	32,272.63	445.57

B. Other than Hedging Positions through Futures as on March 31, 2026

Scheme Name	Underlying	Long / Short	Futures Price when purchased (In Rs.)	Current price of the contract (In Rs.)	Margin maintained (in Rs. Lakhs)
HDFC Multi-Asset Allocation Fund	NIFTY	1,36,500.00	23,268.77	22,426.20	5,545.59

Total exposure due to futures (non hedging positions) as a %age of net assets :

Scheme Name	%
HDFC Multi-Asset Allocation Fund	5.51

For the period ended March 31, 2026 following details specified for non-hedging transactions through futures which have been squared off/expired

Scheme Name	Total Number of contracts where futures were bought	Total Number of contracts where futures were sold	Gross Notional Value of contracts where futures were bought	Gross Notional Value of contracts where futures were sold (Rs. in lakhs)	Net Profit/Loss value on all contracts combined (Rs. in lakhs)
NIL	NIL	NIL	NIL	NIL	NIL
NIL	NIL	NIL	NIL	NIL	NIL

C. Hedging Positions through Options as on March 31, 2026

Scheme Name	Underlying	Number of contracts	Option Price when purchased (Rs.)	Current price of the contract (Rs.)
NIL	NIL	NIL	NIL	NIL

Total %age of existing assets hedged through put options :

Scheme Name	%
NIL	NIL
NIL	NIL

For the period ended March 31, 2026 following details specified for hedging transactions through options which have already been exercised/expired

Scheme Name	Total Number of contracts entered into	Gross Notional Value of Contracts	Net Profit/Loss on all contracts combined (treat premium paid as loss)
HDFC Multi-Asset Allocation Fund	5,206.00	1,420.76	92.59
HDFC Flexicap Fund	13,006.00	1,527.23	(1,796.24)
HDFC Equity Savings Fund	5,504.00	2,208.74	37.25



D. Other than Hedging Positions through Options as on March 31, 2026

Scheme Name	Underlying	Call/Put	No. of Contracts	Option price when purchased	Current Price
NIL					

Total Exposure through options as a %age of net assets

Scheme Name	%
NIL	

For the period ended March 31, 2026 following details specified with regard to non-hedging transactions through options which have already been exercised/expired specify:

Scheme Name	Total Number of contracts entered into	Gross Notional Value of Contracts	Net Profit/Loss on all contracts combined (treat premium paid as loss)
HDFC Multi-Asset Allocation Fund	2,000.00	630.71	(631.11)
HDFC Equity Savings Fund	5,864.00	1,142.91	(1,143.79)

E. Hedging positions through Swaps as on March 31,2026:

Scheme name	Swap Type	Underlying Security	Long Position	Short Position	Notional Value (Rs. in lacs.)	Maturity date
HDFC Corporate Bond Fund	Fixed to Float	7.44% Indian Oil Corporation Ltd. NCD (Sr- XXV) ISD 251122 MAT 251127	Receiving Floating	Paying Fixed	10,000	30-Dec-26
HDFC Low Duration Fund	Fixed to Float	9.30% Jm Financial Credit Solutions Limited Sr III Tr Bx NCD Mat 150227	Receiving Floating	Paying Fixed	9,500	30-Dec-26
HDFC Low Duration Fund	Fixed to Float	G Sec Strip Mat 171227	Receiving Floating	Paying Fixed	500	30-Dec-26
HDFC Corporate Bond Fund	Fixed to Float	7.70% LIC Housing Finance Ltd NCD Tr 434 Option I MAT 160528	Receiving Floating	Paying Fixed	5,000	3-Aug-27
HDFC Corporate Bond Fund	Fixed to Float	7.70% LIC Housing Finance Ltd NCD Tr 434 Option I MAT 160528	Receiving Floating	Paying Fixed	5,000	5-Aug-27
HDFC Corporate Bond Fund	Fixed to Float	7.70% LIC Housing Finance Ltd NCD Tr 434 Option I MAT 160528	Receiving Floating	Paying Fixed	2,500	5-Aug-27
HDFC Corporate Bond Fund	Fixed to Float	7.85% Power Finance Corp Ltd (Sr 177) - Mat 030428	Receiving Floating	Paying Fixed	2,500	5-Aug-27
HDFC Corporate Bond Fund	Fixed to Float	8.77% NABARD NCD (Sr PMAY-G-PB-1) (GOI Serviced) -Mat 051028	Receiving Floating	Paying Fixed	5,000	18-Aug-27
HDFC Corporate Bond Fund	Fixed to Float	7.64% Hindustan Petroleum Corp Ltd (Sr IV 2022) NCD - ISD 041122 Mat 041127	Receiving Floating	Paying Fixed	2,500	16-Nov-26
HDFC Corporate Bond Fund	Fixed to Float	7.70% LIC Housing Finance Ltd NCD Tr 434 Option I MAT 160528	Receiving Floating	Paying Fixed	2,500	16-Nov-27
HDFC Corporate Bond Fund	Fixed to Float	7.74% LIC Housing Finance Ltd TR. 445 Option II Mat 110228	Receiving Floating	Paying Fixed	2,500	29-Nov-27
HDFC Corporate Bond Fund	Fixed to Float	7.64% Hindustan Petroleum Corp Ltd (Sr IV 2022) NCD - ISD 041122 Mat 041127	Receiving Floating	Paying Fixed	2,500	30-Nov-26
HDFC Corporate Bond Fund	Fixed to Float	7.64% Hindustan Petroleum Corp Ltd (Sr IV 2022) NCD - ISD 041122 Mat 041127	Receiving Floating	Paying Fixed	2,500	14-Dec-26
HDFC Corporate Bond Fund	Fixed to Float	7.55% Rural Elec Corp Ltd. NCD Series 216A - ISD 021222 Mat 310328	Receiving Floating	Paying Fixed	2,500	13-Dec-27
HDFC Corporate Bond Fund	Fixed to Float	7.64% Hindustan Petroleum Corp Ltd (Sr IV 2022) NCD - ISD 041122 Mat 041127	Receiving Floating	Paying Fixed	2,500	14-Dec-26
HDFC Corporate Bond Fund	Fixed to Float	7.55% Rural Elec Corp Ltd. NCD Series 216A - ISD 021222 Mat 310328	Receiving Floating	Paying Fixed	2,500	13-Dec-27
HDFC Corporate Bond Fund	Fixed to Float	7.7% Bajaj Housing Finance Ltd NCD - Mat 210527	Receiving Floating	Paying Fixed	2,000	15-Dec-26
HDFC Corporate Bond Fund	Fixed to Float	7.55% Rural Elec Corp Ltd. NCD Series 216A - ISD 021222 Mat 310328	Receiving Floating	Paying Fixed	2,500	15-Dec-27
HDFC Corporate Bond Fund	Fixed to Float	7.7% Bajaj Housing Finance Ltd NCD - Mat 210527	Receiving Floating	Paying Fixed	2,500	11-Jan-27
HDFC Corporate Bond Fund	Fixed to Float	7.7% Bajaj Housing Finance Ltd NCD - Mat 210527	Receiving Floating	Paying Fixed	2,500	11-Jan-27
HDFC Corporate Bond Fund	Fixed to Float	7.74% LIC Housing Finance Ltd TR. 445 Option II Mat 110228	Receiving Floating	Paying Fixed	2,500	11-Jan-28
HDFC Corporate Bond Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	13-Jan-28
HDFC Corporate Bond Fund	Fixed to Float	7.7% Bajaj Housing Finance Ltd NCD - Mat 210527	Receiving Floating	Paying Fixed	2,500	13-Jan-27
HDFC Corporate Bond Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	13-Jan-28
HDFC Corporate Bond Fund	Fixed to Float	7.64% Hindustan Petroleum Corp Ltd (Sr IV 2022) NCD - ISD 041122 Mat 041127	Receiving Floating	Paying Fixed	2,500	16-Jan-27
HDFC Corporate Bond Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	16-Jan-28
HDFC Corporate Bond Fund	Fixed to Float	7.55% Rural Elec Corp Ltd. NCD Series 216A - ISD 021222 Mat 310328	Receiving Floating	Paying Fixed	2,500	19-Jan-28
HDFC Corporate Bond Fund	Fixed to Float	8.37% REC Limited (SR 169) NCD Mat-071228	Receiving Floating	Paying Fixed	2,500	19-Jan-27
HDFC Corporate Bond Fund	Fixed to Float	7.64% Hindustan Petroleum Corp Ltd (Sr IV 2022) NCD - ISD 041122 Mat 041127	Receiving Floating	Paying Fixed	2,500	20-Jan-27
HDFC Corporate Bond Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	20-Jan-28
HDFC Corporate Bond Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	14-Mar-27
HDFC Corporate Bond Fund	Fixed to Float	7.55% Rural Elec Corp Ltd. NCD Series 216A - ISD 021222 Mat 310328	Receiving Floating	Paying Fixed	2,500	14-Mar-28
HDFC Corporate Bond Fund	Fixed to Float	8.15% Toyota Financial Services India Limited NCD SR S40 ISD 070923 MAT 070926	Receiving Floating	Paying Fixed	2,500	10-Apr-26
HDFC Corporate Bond Fund	Fixed to Float	7.77% Power Finance Corp Ltd NCD Sr 227B ISD 310323 MAT 150428	Receiving Floating	Paying Fixed	2,500	10-Apr-28
HDFC Corporate Bond Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	10-Apr-27
HDFC Low Duration Fund	Fixed to Float	7.80% NABARD Series 24E NCD ISD 050124 MAT 150327	Receiving Floating	Paying Fixed	2,500	22-Jan-27
HDFC Low Duration Fund	Fixed to Float	8.29% ONGC Petro Additions Limited NCD SR XII 2027 ISD 230124 MAT 250127	Receiving Floating	Paying Fixed	5,000	24-Jan-27
HDFC Low Duration Fund	Fixed to Float	8.29% ONGC Petro Additions Limited NCD SR XII 2027 ISD 230124 MAT 250127	Receiving Floating	Paying Fixed	2,500	24-Jan-27
HDFC Low Duration Fund	Fixed to Float	7.80% NABARD Series 24E NCD ISD 050124 MAT 150327	Receiving Floating	Paying Fixed	2,500	24-Jan-27
HDFC Low Duration Fund	Fixed to Float	7.80% NABARD Series 24E NCD ISD 050124 MAT 150327	Receiving Floating	Paying Fixed	5,000	22-Feb-27
HDFC Low Duration Fund	Fixed to Float	8.45% Mahindra Rural Housing Finance Ltd NCD SR MRHFL-FF2023 ISD 260324 MAT 250327	Receiving Floating	Paying Fixed	5,000	22-Mar-27
HDFC Short Term Debt Fund	Fixed to Float	7.75% LIC Housing Finance Ltd. TR. 444 NCD 230824 ISD Mat 230829	Receiving Floating	Paying Fixed	5,000	6-Aug-29
HDFC Short Term Debt Fund	Fixed to Float	7.75% LIC Housing Finance Ltd. TR. 444 NCD 230824 ISD Mat 230829	Receiving Floating	Paying Fixed	5,000	23-Aug-29
HDFC Short Term Debt Fund	Fixed to Float	6.40% Jamnagar Utilities & Power Pvt. Ltd. NCD -ISD 290921 Mat 290926	Receiving Floating	Paying Fixed	5,000	28-Sep-26
HDFC Short Term Debt Fund	Fixed to Float	7.96% Pipeline Infrastructure Limited NCD SR II ISD 110324 MAT 110328	Receiving Floating	Paying Fixed	5,000	26-Sep-27
HDFC Ultra Short Term Fund	Fixed to Float	7.55% REC Ltd NCD - Mat 311026	Receiving Floating	Paying Fixed	10,000	21-Oct-26
HDFC Short Term Debt Fund	Fixed to Float	8.95% Bharti Telecom Limited (Series XVII) NCD ISD 041223 Mat 041226	Receiving Floating	Paying Fixed	5,000	3-Dec-26
HDFC Short Term Debt Fund	Fixed to Float	7.51% SIDBI 2029 - Series V NCD ISD 271124 Mat 120628	Receiving Floating	Paying Fixed	10,000	5-Dec-27
HDFC Ultra Short Term Fund	Fixed to Float	Axis Bank CD ISD 120825 Mat 100826	Receiving Floating	Paying Fixed	12,500	8-Jun-26
HDFC Short Term Debt Fund	Fixed to Float	8.70% REC Ltd GoI Fully Serviced NCD Series IV Mat 280928	Receiving Floating	Paying Fixed	5,000	13-Dec-27
HDFC Ultra Short Term Fund	Fixed to Float	8.43% Muthoot Finance Ltd 27-A,Option I NCD Mat 310726	Receiving Floating	Paying Fixed	2,500	23-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	Axis Bank CD ISD 120825 Mat 100826	Receiving Floating	Paying Fixed	2,500	23-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	6.40% Jamnagar Utilities & Power Pvt. Ltd. NCD -ISD 290921 Mat 290926	Receiving Floating	Paying Fixed	2,500	5-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	7.99% MANKIND PHARMA LIMITED NCD ISD 161024 Mat 161026	Receiving Floating	Paying Fixed	2,500	5-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	7.75 % Tata Communications Ltd NCD MAT 290826	Receiving Floating	Paying Fixed	5,000	28-Jul-26
HDFC Ultra Short Term Fund	Fixed to Float	Axis Bank CD ISD 120825 Mat 100826	Receiving Floating	Paying Fixed	5,000	28-Jul-26
HDFC Long Duration Debt Fund	Fixed to Float	7.30% GOI ISD 190623 MAT 190653	Receiving Floating	Paying Fixed	2,500	3-Feb-30
HDFC Corporate Bond Fund	Fixed to Float	7.59 NHPC LTD NCD SR AD STRP A MAT 200227	Receiving Floating	Paying Fixed	500	15-Dec-26
HDFC Income Fund	Fixed to Float	7.23% GOI ISD 150424 Mat 150439	Receiving Floating	Paying Fixed	1,975	3-Mar-30
HDFC Long Duration Debt Fund	Fixed to Float	7.30% GOI ISD 190623 MAT 190653	Receiving Floating	Paying Fixed	5,000	3-Mar-30
HDFC Short Term Debt Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	5,000	7-Mar-28
HDFC Short Term Debt Fund	Fixed to Float	9.10% Cholamandalam Invst & Fin Co. Ltd Series SD72 (Sub Debt) NCD Mat 270631	Receiving Floating	Paying Fixed	5,000	7-Mar-30
HDFC Short Term Debt Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	5,000	7-Mar-28
HDFC Short Term Debt Fund	Fixed to Float	9.10% Cholamandalam Invst & Fin Co. Ltd Series SD72 (Sub Debt) NCD Mat 270631	Receiving Floating	Paying Fixed	5,000	7-Mar-30
HDFC Short Term Debt Fund	Fixed to Float	7.40% NABARD 2030 Series 25D NCD ISD 131224 Mat 290430	Receiving Floating	Paying Fixed	7,500	13-Mar-30
HDFC Low Duration Fund	Fixed to Float	8.45% Mahindra Rural Housing Finance Ltd NCD SR MRHFL-FF2023 ISD 260324 MAT 250327	Receiving Floating	Paying Fixed	2,500	17-Mar-27
HDFC Low Duration Fund	Fixed to Float	7.42% Power Finance Corporation BS 246A NCD Mat 150428	Receiving Floating	Paying Fixed	2,500	17-Mar-28
HDFC Low Duration Fund	Fixed to Float	8.60% Truhome Finance Limited Series - 38 NCD ISD 270225 MAT 270827	Receiving Floating	Paying Fixed	5,000	18-Mar-27
HDFC Low Duration Fund	Fixed to Float	8.60% Truhome Finance Limited Series - 38 NCD ISD 270225 MAT 270827	Receiving Floating	Paying Fixed	10,000	18-Mar-27
HDFC Low Duration Fund	Fixed to Float	8.23% John Deere Financial India Private Ltd NCD ISD 050225 MAT 050528	Receiving Floating	Paying Fixed	5,000	18-Mar-28
HDFC Low Duration Fund	Fixed to Float	8.23% John Deere Financial India Private Ltd NCD ISD 050225 MAT 050528	Receiving Floating	Paying Fixed	5,000	18-Mar-28
HDFC Short Term Debt Fund	Fixed to Float	7.55% Rural Elec Corp Ltd. NCD Series 216A - ISD 021222 Mat 310328	Receiving Floating	Paying Fixed	5,000	20-Mar-28
HDFC Low Duration Fund	Fixed to Float	7.35% EXIM (SR AA02 2028) NCD ISD 270125 MAT 270728	Receiving Floating	Paying Fixed	5,000	20-Mar-28
HDFC Low Duration Fund	Fixed to Float	7.79% SIDBI 2027 - Series VI NCD ISD 221223 MAT 140527	Receiving Floating	Paying Fixed	5,000	22-Mar-27
HDFC Short Term Debt Fund	Fixed to Float	9.10% Cholamandalam Invst & Fin Co. Ltd Series SD72 (Sub Debt) NCD Mat 270631	Receiving Floating	Paying Fixed	5,000	21-Mar-30
HDFC Ultra Short Term Fund	Fixed to Float	8.2% Can Fin Homes Ltd NCD ISD 180325 Mat 180527	Receiving Floating	Paying Fixed	10,000	24-Mar-27
HDFC Low Duration Fund	Fixed to Float	7.55% Power Finance Corporation Ltd. SR 238 NCD Mat 150427	Receiving Floating	Paying Fixed	10,000	25-Mar-27
HDFC Low Duration Fund	Fixed to Float	7.42% Power Finance Corporation BS 246A NCD Mat 150428	Receiving Floating	Paying Fixed	5,000	25-Mar-28
HDFC Ultra Short Term Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	2,500	20-Mar-28
HDFC Short Term Debt Fund	Fixed to Float	7.79 % SIDBI 2027 (Sr. IV) FY 2023-24 NCD ISD 191023 Mat 190427	Receiving Floating	Paying Fixed	7,500	4-Apr-27
HDFC Short Term Debt Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	10,000	4-Apr-28
HDFC Short Term Debt Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	5,000	4-Apr-28
HDFC Short Term Debt Fund	Fixed to Float	7.40% NABARD 2030 Series 25D NCD ISD 131224 Mat 290430	Receiving Floating	Paying Fixed	2,500	3-Apr-30
HDFC Short Term Debt Fund	Fixed to Float	8.60% Aditya Birla Renewables Limited NCD ISD 240924 MAT 240927	Receiving Floating	Paying Fixed	10,000	5-Oct-26
HDFC Low Duration Fund	Fixed to Float	8.2% Can Fin Homes Ltd NCD ISD 180325 Mat 180527	Receiving Floating	Paying Fixed	5,000	7-Apr-27
HDFC Low Duration Fund	Fixed to Float	7.42% Power Finance Corporation BS 246A NCD Mat 150428	Receiving Floating	Paying Fixed	2,500	7-Apr-28
HDFC Low Duration Fund	Fixed to Float	7.51% SIDBI 2029 - Series V NCD ISD 271124 Mat 120628	Receiving Floating	Paying Fixed	2,500	7-Apr-28
HDFC Floating Rate Debt Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	10,000	16-Apr-26
HDFC Low Duration Fund	Fixed to Float	7.79 % SIDBI 2027 (Sr. IV) FY 2023-24 NCD ISD 191023 Mat 190427	Receiving Floating	Paying Fixed	5,000	17-Apr-27
HDFC Low Duration Fund	Fixed to Float	8.10% Bajaj Housing Finance Ltd NCD Option I ISD 080524 MAT 080727	Receiving Floating	Paying Fixed	20,000	21-Apr-27
HDFC Ultra Short Term Fund	Fixed to Float	7.8% REC Limited Sr. 228-A NCD ISD 281123 Mat 300526	Receiving Floating	Paying Fixed	5,000	25-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	7.75 % Tata Communications Ltd NCD MAT 290826	Receiving Floating	Paying Fixed	5,000	25-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	7.75 % Tata Communications Ltd NCD MAT 290826	Receiving Floating	Paying Fixed	5,000	25-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	8.37% ONGC Petro additions Ltd NCD Series XI ISD 160623 MAT 160626	Receiving Floating	Paying Fixed	10,000	28-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	7.65% Poonawalla Fincorp Ltd Series A1 NCD ISD 210425 Mat 210427	Receiving Floating	Paying Fixed	5,000	20-Apr-27
HDFC Floating Rate Debt Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	15,000	5-May-26



Scheme name	Swap Type	Underlying Security	Long Position	Short Position	Notional Value (Rs. in lacs.)	Maturity date
HDFC Floating Rate Debt Fund	Fixed to Float	7.29% National Housing Bank Ltd NCD Mat 040731	Receiving Floating	Paying Fixed	2,500	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.38% Power Finance Corporation BS 246B NCD - ISD 200225 Mat 150132	Receiving Floating	Paying Fixed	2,500	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.80% Bajaj Housing Finance Ltd NCD Mat 090234	Receiving Floating	Paying Fixed	5,000	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	5,000	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	8.36% Godrej Industries Limited Sr I NCD ISD 290224 Mat 280826	Receiving Floating	Paying Fixed	2,500	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.74% Hindustan Petroleum Corp Ltd Sr I NCD ISD 020323 MAT 020328	Receiving Floating	Paying Fixed	2,500	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	9% SBFC Finance Limited Series A3 NCD ISD 130524 Put/Call 130525 Mat 130527	Receiving Floating	Paying Fixed	2,500	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	8.10% Bajaj Housing Finance Ltd NCD Option I ISD 080524 MAT 080727	Receiving Floating	Paying Fixed	12,500	5-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	9% SBFC Finance Limited Series A3 NCD ISD 130524 Put/Call 130525 Mat 130527	Receiving Floating	Paying Fixed	7,500	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.98% Bajaj Housing Finance Limited NCD ISD 090724 MAT 090926	Receiving Floating	Paying Fixed	2,500	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.48% NABARD Series 25G NCD ISD 200325 Mat 150928 (Reissue - 130625)	Receiving Floating	Paying Fixed	20,000	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	11,500	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	1,500	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	6.40% LIC Housing Finance Ltd NCD Tr. 417 (Option-I) Mat 301126	Receiving Floating	Paying Fixed	10,000	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	7,000	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.96% Pipeline Infrastructure Limited NCD Series I MAT 110327	Receiving Floating	Paying Fixed	7,500	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.65% Poonawalla Fincorp Ltd Series A1 NCD ISD 210425 Mat 210427	Receiving Floating	Paying Fixed	15,000	6-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	8.1167% Bajaj Finance Ltd NCD Mat 100527	Receiving Floating	Paying Fixed	7,500	6-May-26
HDFC Low Duration Fund	Fixed to Float	8.10% Bajaj Housing Finance Ltd NCD Option I ISD 080524 MAT 080727	Receiving Floating	Paying Fixed	12,500	5-Jun-27
HDFC Low Duration Fund	Fixed to Float	8.10% Bajaj Housing Finance Ltd NCD Option I ISD 080524 MAT 080727	Receiving Floating	Paying Fixed	7,500	5-Jun-27
HDFC Low Duration Fund	Fixed to Float	7.9265% LIC Housing Finance Ltd NCD Mat 140727	Receiving Floating	Paying Fixed	3,000	5-Jun-27
HDFC Low Duration Fund	Fixed to Float	8.3333% HDB Financial Services Ltd. NCD - Mat 060827	Receiving Floating	Paying Fixed	2,000	5-Jun-27
HDFC Low Duration Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	25,000	30-May-26
HDFC Ultra Short Term Fund	Fixed to Float	8.37% ONGC Petro additions Ltd NCD Series XI ISD 160623 MAT 160626	Receiving Floating	Paying Fixed	7,500	9-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	8.0409% Tata Capital Housing Finance Ltd Sr.C NCD ISD 240124 Mat 190327	Receiving Floating	Paying Fixed	5,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	7.65% Poonawalla Fincorp Ltd Series A1 NCD ISD 210425 Mat 210427	Receiving Floating	Paying Fixed	10,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.15% Aavas Financiers Ltd. NCD SR A (Coupon Reset -280427) - ISD 280425- Mat 260430	Receiving Floating	Paying Fixed	3,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.315% Mahindra Rural Housing Finance Ltd (SR CC2023U STRPP 2) NCD Mat 120527	Receiving Floating	Paying Fixed	2,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.39% ONGC Petro additions Ltd. Series XIII ISD 270624 MAT 280627	Receiving Floating	Paying Fixed	7,500	11-Jun-27
HDFC Ultra Short Term Fund	Fixed to Float	0% Jubilant Bevo Limited ZCB ISD 050625 Mat 310528	Receiving Floating	Paying Fixed	4,500	11-Jun-27
HDFC Ultra Short Term Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	5,500	11-Jun-27
HDFC Low Duration Fund	Fixed to Float	6.27% PFC BS 251A (R-1) NCD ISD 230625 MAT 150727 (Reissue)	Receiving Floating	Paying Fixed	2,500	24-Jun-27
HDFC Low Duration Fund	Fixed to Float	6.64% HUDCO Sr D NCD ISD 170725 Mat 170728	Receiving Floating	Paying Fixed	2,500	26-Jun-28
HDFC Low Duration Fund	Fixed to Float	6.64% HUDCO Sr D NCD ISD 170725 Mat 170728	Receiving Floating	Paying Fixed	2,500	26-Jun-28
HDFC Low Duration Fund	Fixed to Float	6.27% PFC BS 251A (R-1) NCD ISD 230625 MAT 150727 (Reissue)	Receiving Floating	Paying Fixed	2,500	25-Jun-27
HDFC Ultra Short Term Fund	Fixed to Float	7.43% SIDBI NCD Sr I ISD 220523 Mat 310826	Receiving Floating	Paying Fixed	10,000	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	7.75 % Tata Communications Ltd NCD MAT 290826	Receiving Floating	Paying Fixed	2,500	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	8.43% LIC Housing Finance Ltd Tr 303 NCD Mat 100726	Receiving Floating	Paying Fixed	2,500	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	Axis Bank CD ISD 120825 Mat 100826	Receiving Floating	Paying Fixed	2,500	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	8.10% BAJAJ FINANCE LIMITED NCD Opt II MAT 100726	Receiving Floating	Paying Fixed	2,500	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	Axis Bank CD ISD 120825 Mat 100826	Receiving Floating	Paying Fixed	2,500	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	6.09% PFC NCD SR BS 212 OPT A MAT 270826	Receiving Floating	Paying Fixed	2,500	25-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	6.40% Jamnagar Utilities & Power Pvt. Ltd. NCD -ISD 290921 Mat 290926	Receiving Floating	Paying Fixed	5,000	25-Jun-26
HDFC Corporate Bond Fund	Fixed to Float	7.83% SIDBI 2028 - Series V NCD ISD 241123 Mat 241128	Receiving Floating	Paying Fixed	10,000	26-Jun-28
HDFC Corporate Bond Fund	Fixed to Float	7.70% LIC Housing Finance Ltd NCD Tr 434 Option I MAT 160528	Receiving Floating	Paying Fixed	10,000	28-Jun-27
HDFC Corporate Bond Fund	Fixed to Float	7.75% LIC Housing Finance Ltd. TR. 444 NCD 230824 ISD Mat 230829	Receiving Floating	Paying Fixed	25,000	26-Jun-29
HDFC Low Duration Fund	Fixed to Float	8.07% Kalpataru Projects International Limited NCD ISD 280623 MAT 290626	Receiving Floating	Paying Fixed	2,500	26-Jun-26
HDFC Low Duration Fund	Fixed to Float	6.27% PFC BS 251A (R-1) NCD ISD 230625 MAT 150727 (Reissue)	Receiving Floating	Paying Fixed	2,500	28-Jun-27
HDFC Floating Rate Debt Fund	Fixed to Float	6.60% REC Ltd Series 250A NCD ISD 250625 Mat 300627	Receiving Floating	Paying Fixed	5,000	28-Jun-27
HDFC Corporate Bond Fund	Fixed to Float	7.70% LIC Housing Finance Ltd NCD Tr 434 Option I MAT 160528	Receiving Floating	Paying Fixed	15,000	28-Jun-27
HDFC Corporate Bond Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	2,500	26-Jun-28
HDFC Corporate Bond Fund	Fixed to Float	7.83% SIDBI 2028 - Series V NCD ISD 241123 Mat 241128	Receiving Floating	Paying Fixed	12,500	26-Jun-28
HDFC Banking and PSU Debt Fund	Fixed to Float	7.46% IRFC NCD SR 178 ISD 180324 MAT 180629	Receiving Floating	Paying Fixed	5,000	30-Jun-28
HDFC Short Term Debt Fund	Fixed to Float	8.80% REC Ltd NCD Sr GOI VI - Mat 220129	Receiving Floating	Paying Fixed	2,500	30-Jun-28
HDFC Short Term Debt Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	5,000	3-Jul-28
HDFC Floating Rate Debt Fund	Fixed to Float	6.27% PFC BS 251A (R-1) NCD ISD 230625 MAT 150727 (Reissue)	Receiving Floating	Paying Fixed	5,000	2-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	8.50% Aadhar Housing Finance Ltd NCD ISD 270824 Mat 021227	Receiving Floating	Paying Fixed	5,000	2-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	7,500	5-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.44% NABARD Series 25C Reissue NCD ISD 221124 Mat 240228	Receiving Floating	Paying Fixed	2,500	5-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.40% Power Finance Corporation BS 247B NCD ISD 030325 Mat 150135	Receiving Floating	Paying Fixed	15,000	5-Jul-27
HDFC Low Duration Fund	Fixed to Float	6.64% HUDCO Sr D NCD ISD 170725 Mat 170728	Receiving Floating	Paying Fixed	2,500	3-Jul-28
HDFC Low Duration Fund	Fixed to Float	6.27% PFC BS 251A (R-1) NCD ISD 230625 MAT 150727 (Reissue)	Receiving Floating	Paying Fixed	2,500	5-Jul-27
HDFC Low Short Term Fund	Fixed to Float	8.30% Godrej Industries Limited Sr 1 NCD Mat 120626 STEPUP STEPDOWN	Receiving Floating	Paying Fixed	2,500	9-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.96% Pipeline Infrastructure Limited NCD SR II ISD 110324 MAT 110328	Receiving Floating	Paying Fixed	7,500	5-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	8.00% Tata Capital Ltd Series J NCD Mat 191027	Receiving Floating	Paying Fixed	5,000	11-Jul-27
HDFC Low Duration Fund	Fixed to Float	7.2941% Kotak Mahindra Investments Ltd NCD ISD 010725 Mat 200727	Receiving Floating	Paying Fixed	5,000	16-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	5,000	16-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.74% Power Finance Corporation BS 172 NCD Mat 290128	Receiving Floating	Paying Fixed	2,500	16-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.95% LIC Housing Finance Ltd. NCD TR - 359 Mat 290128	Receiving Floating	Paying Fixed	2,500	16-Jul-27
HDFC Dynamic Debt Fund	Fixed to Float	7.18 GSec ISD 140823 Mat 140833	Receiving Floating	Paying Fixed	1,200	22-Jul-30
HDFC Dynamic Debt Fund	Fixed to Float	7.25% GOI - Mat 120663	Receiving Floating	Paying Fixed	1,300	22-Jul-30
HDFC Gilt Fund	Fixed to Float	7.26% GS ISD 060223 MAT 060233	Receiving Floating	Paying Fixed	10,000	22-Jul-30
HDFC Floating Rate Debt Fund	Fixed to Float	7.62 NABARD NCD SR231 ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	5,000	23-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.96% Pipeline Infrastructure Limited NCD SR II ISD 110324 MAT 110328	Receiving Floating	Paying Fixed	2,500	23-Jul-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.66% Bajaj Housing Finance Opt I Re-Issue NCD ISD 080125 Mat 200328	Receiving Floating	Paying Fixed	5,000	23-Jul-27
HDFC Dynamic Debt Fund	Fixed to Float	7.18 GSec ISD 140823 Mat 140833	Receiving Floating	Paying Fixed	2,500	29-Jul-30
HDFC Gilt Fund	Fixed to Float	7.18 GSec ISD 140823 Mat 140833	Receiving Floating	Paying Fixed	10,000	29-Jul-30
HDFC Short Term Debt Fund	Fixed to Float	6.77 % Tata Communications Ltd NCD (STEP UP & DOWN) ISD 070825 MAT 070828	Receiving Floating	Paying Fixed	15,000	1-Aug-28
HDFC Banking and PSU Debt Fund	Fixed to Float	7.46% IRFC NCD SR 178 ISD 180324 MAT 180629	Receiving Floating	Paying Fixed	5,000	1-Aug-28
HDFC Low Duration Fund	Fixed to Float	7.59% NATIONAL HOUSING BANK NCD ISD 200624 MAT 080927	Receiving Floating	Paying Fixed	10,000	9-Aug-27
HDFC Low Duration Fund	Fixed to Float	7.9% Jamnagar Utilities & Power Pvt. Ltd PPD7 NCD ISD 100823 Mat 100828	Receiving Floating	Paying Fixed	5,000	8-Aug-28
HDFC Floating Rate Debt Fund	Fixed to Float	8.40% Godrej Industries Ltd NCD SR II MAT 270827	Receiving Floating	Paying Fixed	5,000	5-Aug-27
HDFC Floating Rate Debt Fund	Fixed to Float	8.60% Truhome Finance Limited Series - 38 NCD ISD 270225 MAT 270827	Receiving Floating	Paying Fixed	7,000	5-Aug-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.77% REC Ltd NCD Sr 220A Mat 310328	Receiving Floating	Paying Fixed	3,000	5-Aug-27
HDFC Short Term Debt Fund	Fixed to Float	8.80% REC Ltd NCD Sr GOI VI - Mat 220129	Receiving Floating	Paying Fixed	2,500	6-Aug-28
HDFC Short Term Debt Fund	Fixed to Float	6.66% SIDBI 2029-Series I NCD Mat 251028	Receiving Floating	Paying Fixed	5,000	6-Aug-28
HDFC Short Term Debt Fund	Fixed to Float	7.83% SIDBI 2028 - Series V NCD ISD 241123 Mat 241128	Receiving Floating	Paying Fixed	10,000	6-Aug-28
HDFC Ultra Short Term Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	5,000	12-Aug-27
HDFC Short Term Debt Fund	Fixed to Float	7.96% Pipeline Infrastructure Limited NCD SR III ISD 110324 MAT 110329	Receiving Floating	Paying Fixed	7,500	30-Jun-28
HDFC Ultra Short Term Fund	Fixed to Float	8.50% Motilal Oswal Financial Services Ltd NCD ISD 060825 Mat 060827	Receiving Floating	Paying Fixed	7,500	6-Aug-27
HDFC Ultra Short Term Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	10,000	7-Aug-27
HDFC Low Duration Fund	Fixed to Float	8.60% Aditya Birla Renewables Limited NCD ISD 240924 MAT 240927	Receiving Floating	Paying Fixed	5,000	13-Aug-27
HDFC Dynamic Debt Fund	Fixed to Float	7.30% GOI ISD 190623 MAT 190653	Receiving Floating	Paying Fixed	2,500	6-Aug-30
HDFC Dynamic Debt Fund	Fixed to Float	7.18 GSec ISD 140823 Mat 140833	Receiving Floating	Paying Fixed	1,500	6-Aug-30
HDFC Gilt Fund	Fixed to Float	7.26% GS ISD 060223 MAT 060233	Receiving Floating	Paying Fixed	8,500	6-Aug-30
HDFC Low Duration Fund	Fixed to Float	8.0980% Tata Capital Ltd NCD Sr D STRIP II MAT 230927	Receiving Floating	Paying Fixed	10,000	16-Sep-27
HDFC Low Duration Fund	Fixed to Float	8.37% NHAI NCD - Mat 210129	Receiving Floating	Paying Fixed	10,000	18-Sep-28
HDFC Ultra Short Term Fund	Fixed to Float	8.60% Aditya Birla Renewables Limited NCD ISD 240924 MAT 240927	Receiving Floating	Paying Fixed	5,000	16-Sep-27
HDFC Ultra Short Term Fund	Fixed to Float	Radhakrishna Securitisation Trust Group PTC ISD 150925 Mat 280928	Receiving Floating	Paying Fixed	10,000	18-Sep-28
HDFC Ultra Short Term Fund	Fixed to Float	8.29% ONGC Petro Additions Limited NCD SR XII 2027 ISD 230124 MAT 250127	Receiving Floating	Paying Fixed	10,000	19-Sep-26
HDFC Ultra Short Term Fund	Fixed to Float	6.40% Jamnagar Utilities & Power Pvt. Ltd. NCD -ISD 290921 Mat 290926	Receiving Floating	Paying Fixed	750	24-Sep-26
HDFC Ultra Short Term Fund	Fixed to Float	7.99% MANKIND PHARMA LIMITED NCD ISD 161024 Mat 161026	Receiving Floating	Paying Fixed	500	24-Sep-26
HDFC Ultra Short Term Fund	Fixed to Float	7.18% Power Finance Corporation SR 164 NCD Mat 200127	Receiving Floating	Paying Fixed	3,750	24-Sep-26
HDFC Low Duration Fund	Fixed to Float	8.00% Tata Capital Ltd Series J NCD Mat 191027	Receiving Floating	Paying Fixed	5,000	30-Sep-27
HDFC Low Duration Fund	Fixed to Float	7.74% LIC Housing Finance Ltd Mat 221027	Receiving Floating	Paying Fixed	10,000	30-Sep-27
HDFC Low Duration Fund	Fixed to Float	7.44% Indian Oil Corporation Ltd. NCD (Sr- XXV) ISD 251122 MAT 251127	Receiving Floating	Paying Fixed	5,000	1-Oct-27
HDFC Low Duration Fund	Fixed to Float	7.44% Indian Oil Corporation Ltd. NCD (Sr- XXV) ISD 251122 MAT 251127	Receiving Floating	Paying Fixed	5,000	10-Oct-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.80% LIC Housing Finance Ltd. (Tr.427) NCD - Mat 221227	Receiving Floating	Paying Fixed	8,500	13-Oct-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.44% NABARD Series 25C Reissue NCD ISD 221124 Mat 240228	Receiving Floating	Paying Fixed	2,500	13-Oct-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.77% REC Ltd NCD Sr 220A Mat 310328	Receiving Floating	Paying Fixed	4,000	13-Oct-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.70% Poonawalla Fincorp Ltd Series A2 NCD ISD 210425 Mat 210428	Receiving Floating	Paying Fixed	5,000	15-Oct-27
HDFC Floating Rate Debt Fund	Fixed to Float	8.11% Aavas Financiers Ltd. NCD SR B (Coupon Reset-280428) - ISD 280425 - Mat 260430	Receiving Floating	Paying Fixed	10,000	8-Nov-27
HDFC Ultra Short Term Fund	Fixed to Float	7.17% SMFG India Home Finance Co. Ltd Sr 31 NCD ISD 010825 Mat 270128	Receiving Floating	Paying Fixed	5,000	8-Nov-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.3763% Bajaj Finance Ltd NCD Mat 260628	Receiving Floating	Paying Fixed	10,000	13-Nov-27
HDFC Low Duration Fund	Fixed to Float	7.44% Indian Oil Corporation Ltd. NCD (Sr- XXV) ISD 251122 MAT 251127	Receiving Floating	Paying Fixed	5,000	25-Nov-27
HDFC Low Duration Fund	Fixed to Float	7.17% SMFG India Home Finance Co. Ltd Sr 31 NCD ISD 010825 Mat 270128	Receiving Floating	Paying Fixed	10,000	27-Nov-27
HDFC Low Duration Fund	Fixed to Float	7.17% SMFG India Home Finance Co. Ltd Sr 31 NCD ISD 010825 Mat 270128	Receiving Floating	Paying Fixed	2,500	27-Nov-27
HDFC Low Duration Fund	Fixed to Float	8.37% NHAI NCD - Mat 210129	Receiving Floating	Paying Fixed	2,500	27-Nov-28
HDFC Low Duration Fund	Fixed to Float	7.34% SIDBI 2029-Series III NCD Mat 260229	Receiving Floating	Paying Fixed	10,000	27-Nov-28



Scheme name	Swap Type	Underlying Security	Long Position	Short Position	Notional Value (Rs. in lacs.)	Maturity date
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 100 bps) - Mat 071231	Receiving Fixed	Paying Floating	1,500	10-Dec-30
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 122 bps) - Mat 220933	Receiving Fixed	Paying Floating	8,000	10-Dec-30
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 122 bps) - Mat 220933	Receiving Fixed	Paying Floating	5,000	10-Dec-30
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 100 bps) - Mat 071231	Receiving Fixed	Paying Floating	8,500	10-Dec-30
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 122 bps) - Mat 220933	Receiving Fixed	Paying Floating	500	10-Dec-30
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 122 bps) - Mat 220933	Receiving Fixed	Paying Floating	1,000	10-Dec-30
HDFC Floating Rate Debt Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 100 bps) - Mat 071231	Receiving Fixed	Paying Floating	10,000	10-Dec-30
HDFC Low Duration Fund	Fixed to Float	7.17% SMFG India Home Finance Co. Ltd Sr 31 NCD ISD 010825 Mat 270128	Receiving Floating	Paying Fixed	5,000	10-Dec-27
HDFC Medium Term Debt Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 98 bps) - ISD 300821 Mat 301034	Receiving Fixed	Paying Floating	2,500	11-Dec-30
HDFC Low Duration Fund	Fixed to Float	7.17% SMFG India Home Finance Co. Ltd Sr 31 NCD ISD 010825 Mat 270128	Receiving Floating	Paying Fixed	2,500	11-Dec-27
HDFC Low Duration Fund	Fixed to Float	7.62 NABARD NCD SR23I ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	2,500	11-Dec-27
HDFC Ultra Short Term Fund	Fixed to Float	Bank of Baroda CD ISD 240725 Mat 230726	Receiving Floating	Paying Fixed	10,000	11-Jun-26
HDFC Hybrid Debt Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 98 bps) - ISD 300821 Mat 301034	Receiving Fixed	Paying Floating	10,000	11-Dec-30
HDFC Ultra Short Term Fund	Fixed to Float	7.44% NABARD Series 25C Reissue NCD ISD 221124 Mat 240228	Receiving Floating	Paying Fixed	5,000	16-Dec-27
HDFC Ultra Short Term Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	5,000	16-Dec-27
HDFC Ultra Short Term Fund	Fixed to Float	7.80% NABARD Series 24E NCD ISD 050124 MAT 150327	Receiving Floating	Paying Fixed	20,000	17-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	7.80% NABARD Series 24E NCD ISD 050124 MAT 150327	Receiving Floating	Paying Fixed	5,000	17-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	8.09% Can Fin Home Ltd NCD Mat 040127	Receiving Floating	Paying Fixed	5,000	17-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	6.65% LIC Housing Finance Ltd Sr 419 Option II NCD Mat 150227	Receiving Floating	Paying Fixed	9,000	17-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	8.35% SMFG India Home Finance Company Ltd SR 25 NCD Mat 150127	Receiving Floating	Paying Fixed	1,000	17-Dec-26
HDFC Low Duration Fund	Fixed to Float	7.62 NABARD NCD SR23I ISD 160123 MAT 310128	Receiving Floating	Paying Fixed	7,500	20-Dec-27
HDFC Low Duration Fund	Fixed to Float	6.52% REC Ltd NCD SR 248A Mat 310128	Receiving Floating	Paying Fixed	2,500	20-Dec-27
HDFC Ultra Short Term Fund	Fixed to Float	7.73% LIC Housing Finance Ltd Tr. 453 NCD Mat 180327	Receiving Floating	Paying Fixed	15,000	18-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	Bank of Baroda CD ISD 240725 Mat 230726	Receiving Floating	Paying Fixed	7,500	22-Jun-26
HDFC Low Duration Fund	Fixed to Float	8.10% Bajaj Finance Ltd NCD Mat 080127	Receiving Floating	Paying Fixed	10,000	21-Dec-26
HDFC Low Duration Fund	Fixed to Float	7.44% NABARD Series 25C Reissue NCD ISD 221124 Mat 240228	Receiving Floating	Paying Fixed	3,100	20-Dec-27
HDFC Low Duration Fund	Fixed to Float	7.72% Tamil Nadu SDL UDAY Mat 220228	Receiving Floating	Paying Fixed	500	20-Dec-27
HDFC Low Duration Fund	Fixed to Float	8.32% Andhra Pradesh SDL Mat 060228	Receiving Floating	Paying Fixed	400	20-Dec-27
HDFC Low Duration Fund	Fixed to Float	7.92% Uttar Pradesh Mat 240128	Receiving Floating	Paying Fixed	500	20-Dec-27
HDFC Low Duration Fund	Fixed to Float	7.77% Andhra Pradesh SDL Mat 100128	Receiving Floating	Paying Fixed	500	20-Dec-27
HDFC Low Duration Fund	Fixed to Float	8.35% SMFG India Home Finance Company Ltd SR 25 NCD Mat 150127	Receiving Floating	Paying Fixed	5,000	23-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	7.55% Poonawalla Fincorp Ltd Sr G1 NCD ISD 151025 Mat 250327	Receiving Floating	Paying Fixed	15,000	26-Feb-27
HDFC Ultra Short Term Fund	Fixed to Float	7.75% Power Finance Corporation SR 164 NCD Mat 220327	Receiving Floating	Paying Fixed	7,500	28-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	7.73% LIC Housing Finance Ltd Tr. 453 NCD Mat 180327	Receiving Floating	Paying Fixed	5,000	28-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	9.18% Nuclear Power Corporation Of India Ltd. NCD SR-XXVIII Tr-C Mat 230127 Eff. 220127	Receiving Floating	Paying Fixed	1,000	28-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	8.14% Nuclear Power Corporation Of India Ltd. NCD Sr. XXX Tr.B Mat 250327	Receiving Floating	Paying Fixed	1,000	28-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	8.09% Can Fin Home Ltd NCD Mat 040127	Receiving Floating	Paying Fixed	1,000	28-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	7.55% Poonawalla Fincorp Ltd Sr G1 NCD ISD 151025 Mat 250327	Receiving Floating	Paying Fixed	4,500	28-Dec-26
HDFC Low Duration Fund	Fixed to Float	7.34% SIDBI 2029-Series III NCD Mat 260229	Receiving Floating	Paying Fixed	10,000	1-Jan-29
HDFC Low Duration Fund	Fixed to Float	7.34% SIDBI 2029-Series III NCD Mat 260229	Receiving Floating	Paying Fixed	2,500	1-Jan-29
HDFC Corporate Bond Fund	Float to Fixed	GOI Floating Rate Bond (6MTbill + 122 bps) - Mat 220933	Receiving Fixed	Paying Floating	500	10-Dec-30
HDFC Ultra Short Term Fund	Fixed to Float	7.17% SMFG India Home Finance Co. Ltd Sr 31 NCD ISD 010825 Mat 270128	Receiving Floating	Paying Fixed	5,000	10-Jan-28
HDFC Ultra Short Term Fund	Fixed to Float	6.64% HUDCO Sr D NCD ISD 170725 Mat 170728	Receiving Floating	Paying Fixed	5,000	10-Jan-28
HDFC Ultra Short Term Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	2,500	12-Jan-28
HDFC Ultra Short Term Fund	Fixed to Float	7.77% Power Finance Corp Ltd NCD Sr 227B ISD 310323 MAT 150428	Receiving Floating	Paying Fixed	1,000	12-Jan-28
HDFC Ultra Short Term Fund	Fixed to Float	8.85% Muthoot Finance Limited Sr A Option I ISD 201223 Mat 201228	Receiving Floating	Paying Fixed	1,500	12-Jan-28
HDFC Income Fund	Fixed to Float	6.98% Gujarat SDL ISD 261125 MAT 261132	Receiving Floating	Paying Fixed	525	3-Mar-30
HDFC Low Duration Fund	Fixed to Float	7.44% REC Ltd NCD SR 245A Mat 290228	Receiving Floating	Paying Fixed	2,500	7-Feb-28
HDFC Low Duration Fund	Fixed to Float	7.34% UltraTech Cement Limited SR I NCD Mat 030328	Receiving Floating	Paying Fixed	2,500	7-Feb-28
HDFC Low Duration Fund	Fixed to Float	6.14% Indian Oil Corporation Ltd. NCD SR XXI MAT 180227	Receiving Floating	Paying Fixed	2,500	5-Feb-27
HDFC Low Duration Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	10,000	11-Feb-28
HDFC Low Duration Fund	Fixed to Float	7.14% Bajaj Housing Finance NCD Mat 260227	Receiving Floating	Paying Fixed	2,500	11-Feb-27
HDFC Low Duration Fund	Fixed to Float	7.71% REC Ltd NCD SR 230A Mat 260227	Receiving Floating	Paying Fixed	7,500	11-Feb-27
HDFC Low Duration Fund	Fixed to Float	7.34% SIDBI 2029-Series III NCD Mat 260229	Receiving Floating	Paying Fixed	5,000	11-Feb-29
HDFC Low Duration Fund	Fixed to Float	7.19% Jio Credit Ltd. Sr I NCD Mat 150328	Receiving Floating	Paying Fixed	2,500	11-Feb-28
HDFC Short Term Debt Fund	Fixed to Float	7.44% REC Ltd NCD SR 245A Mat 290228	Receiving Floating	Paying Fixed	10,000	12-Feb-28
HDFC Low Duration Fund	Fixed to Float	7.19% Jio Credit Ltd. Sr I NCD Mat 150328	Receiving Floating	Paying Fixed	2,500	18-Feb-28
HDFC Low Duration Fund	Fixed to Float	7.53% NABARD Series 25E NCD ISD 130125 Mat 240328	Receiving Floating	Paying Fixed	2,500	18-Feb-28
HDFC Ultra Short Term Fund	Fixed to Float	7.7215% BAJAJ FINANCE LIMITED NCD MAT 260327	Receiving Floating	Paying Fixed	10,000	18-Feb-27
HDFC Income Fund	Fixed to Float	7.7% LIC Housing Finance Ltd (Subdebt) NCD (Sr 2) - Mat 190331	Receiving Floating	Paying Fixed	1,500	27-Feb-31
HDFC Income Fund	Fixed to Float	6.98% Gujarat SDL ISD 261125 MAT 261132	Receiving Floating	Paying Fixed	1,000	27-Feb-31
HDFC Gilt Fund	Fixed to Float	7.63% Gujarat SDL ISD 240124 MAT 240133	Receiving Floating	Paying Fixed	1,500	6-Aug-30
HDFC Ultra Short Term Fund	Fixed to Float	Bank of Baroda CD ISD 050226 Mat 040227	Receiving Floating	Paying Fixed	15,000	24-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	7.30% Bharti Telecom Limited (Series XXVII) NCD MAT 011227	Receiving Floating	Paying Fixed	14,000	30-Nov-27
HDFC Ultra Short Term Fund	Fixed to Float	8.85% Muthoot Finance Limited Sr A Option I ISD 201223 Mat 201228	Receiving Floating	Paying Fixed	1,000	30-Nov-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.25% Ascendas IT Park Pune Pvt Ltd NCD ISD 020126 MAT 020129 Call 020728 & 021028	Receiving Floating	Paying Fixed	25,000	2-Apr-26
HDFC Floating Rate Debt Fund	Fixed to Float	6.64% HUDCO Sr D NCD ISD 170725 Mat 170728	Receiving Floating	Paying Fixed	10,000	2-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.3763% Bajaj Finance Ltd NCD Mat 260628	Receiving Floating	Paying Fixed	5,000	2-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	8.10% Bajaj Housing Finance Ltd NCD Option I ISD 080524 MAT 080727	Receiving Floating	Paying Fixed	5,000	2-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.14% Bajaj Housing Finance NCD Mat 260227	Receiving Floating	Paying Fixed	2,500	2-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	2,500	2-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	8.50% JM Financial Credit Solutions Ltd. Tr BZ Sr I NCD ISD 030725 Mat 300528	Receiving Floating	Paying Fixed	17,500	4-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	6.40% Jamnagar Utilities & Power Pvt. Ltd. NCD -ISD 290921 Mat 290926	Receiving Floating	Paying Fixed	7,500	4-May-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.8788% Poonawalla Fincorp Ltd Sr K2 NCD ISD 200226 Mat 120628	Receiving Floating	Paying Fixed	5,000	4-May-26
HDFC Ultra Short Term Fund	Fixed to Float	7.55% Poonawalla Fincorp Ltd Sr G1 NCD ISD 151025 Mat 250327	Receiving Floating	Paying Fixed	5,000	24-Dec-26
HDFC Ultra Short Term Fund	Fixed to Float	7.5285% Poonawalla Fincorp Ltd MAT 240927	Receiving Floating	Paying Fixed	10,000	15-Sep-27
HDFC Ultra Short Term Fund	Fixed to Float	8.60% Aditya Birla Renewables Limited NCD ISD 240924 MAT 240927	Receiving Floating	Paying Fixed	5,000	15-Sep-27
HDFC Floating Rate Debt Fund	Fixed to Float	7.37% NABARD Series 25F NCD ISD 280225 Mat 280535	Receiving Floating	Paying Fixed	15,000	5-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.50% Bajaj Housing Finance Ltd NCD ISD 090425 Mat 090435	Receiving Floating	Paying Fixed	5,000	5-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.50% Bajaj Housing Finance Ltd NCD ISD 090425 Mat 090435	Receiving Floating	Paying Fixed	5,000	5-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	7.8788% Poonawalla Fincorp Ltd Sr K2 NCD ISD 200226 Mat 120628	Receiving Floating	Paying Fixed	5,000	6-Mar-28
HDFC Ultra Short Term Fund	Fixed to Float	8.75% 360 ONE Prime Limited NCD ISD 190925 MAT 170927	Receiving Floating	Paying Fixed	10,000	15-Sep-27
HDFC Floating Rate Debt Fund	Fixed to Float	6.72% Indagrid Trust NCD Series-M ISD 150921 Mat 140926	Receiving Floating	Paying Fixed	5,000	8-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.9944% TMF Holdings Ltd. Perp NCD (Sr.-H) ISD 100321 Call/Put 150926	Receiving Floating	Paying Fixed	5,000	8-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	8.95% Bharti Telecom Limited (Series XVII) NCD ISD 041223 Mat 041226	Receiving Floating	Paying Fixed	2,500	8-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.3763% Bajaj Finance Ltd NCD Mat 260628	Receiving Floating	Paying Fixed	5,000	8-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.685% Tata Capital Housing Finance Limited SR E NCD Mat 240728	Receiving Floating	Paying Fixed	5,000	8-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	7.35% EXIM (SR AA02 2028) NCD ISD 270125 MAT 270728	Receiving Floating	Paying Fixed	15,000	8-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	7.59% National Housing Bank NCD MAT 140727	Receiving Floating	Paying Fixed	10,000	9-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	6.27% PFC BS 251A (R-1) NCD ISD 230625 MAT 150727 (Reissue)	Receiving Floating	Paying Fixed	12,500	9-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.75% 360 ONE Prime Limited NCD ISD 190925 MAT 170927	Receiving Floating	Paying Fixed	6,500	9-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.65% Bharti Telecom Limited (Series XIX) NCD MAT 051127	Receiving Floating	Paying Fixed	1,000	9-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	7.06% Brookfield India Estate Trust NCD Mat 201230 COUPON RESET 311228	Receiving Floating	Paying Fixed	20,000	9-Mar-28
HDFC Ultra Short Term Fund	Fixed to Float	8.18% Haryana SDL UDAY MAT 150626	Receiving Floating	Paying Fixed	2,500	9-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	182 Days TBILL MAT 110626	Receiving Floating	Paying Fixed	2,500	9-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	182 Days TBILL MAT 110626	Receiving Floating	Paying Fixed	2,500	9-Jun-26
HDFC Floating Rate Debt Fund	Fixed to Float	YES BANK LTD CD ISD 060326 MAT 050327	Receiving Floating	Paying Fixed	10,000	11-Jun-26
HDFC Ultra Short Term Fund	Fixed to Float	NABFID CD ISD 120326 MAT 120327	Receiving Floating	Paying Fixed	25,000	12-Mar-27
HDFC Low Duration Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	20,000	13-Mar-28
HDFC Low Duration Fund	Fixed to Float	0% Jubilant Beverages Limited ZCB ISD 050625 MAT 310528	Receiving Floating	Paying Fixed	5,000	13-Mar-28
HDFC Ultra Short Term Fund	Fixed to Float	NABFID CD ISD 120326 MAT 120327	Receiving Floating	Paying Fixed	25,000	12-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.75% 360 ONE Prime Limited NCD MAT 250627	Receiving Floating	Paying Fixed	3,500	15-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	7.8350 % LIC Housing Finance Ltd Tr. 438 NCD Mat 110527	Receiving Floating	Paying Fixed	3,500	15-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	8.315% Mahindra Rural Housing Finance Ltd (SR CC2023U STRPP 2) NCD Mat 120527	Receiving Floating	Paying Fixed	500	15-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	7.59% REC Limited Sr. 232-A NCD Mat 310527	Receiving Floating	Paying Fixed	2,500	15-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	6.37% REC Ltd NCD SR 249A Mat 310327	Receiving Floating	Paying Fixed	2,500	15-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	7.55% Power Finance Corporation Ltd. SR 238 NCD Mat 150427	Receiving Floating	Paying Fixed	2,500	15-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	182 Days TBILL MAT 110626	Receiving Floating	Paying Fixed	5,000	13-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	182 Days TBILL MAT 110626	Receiving Floating	Paying Fixed	3,000	13-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	8.37% ONGC Petro additions Ltd NCD Series XI ISD 160623 MAT 160626	Receiving Floating	Paying Fixed	2,000	13-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	NABARD CD ISD 180326 MAT 180327	Receiving Floating	Paying Fixed	25,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	NABARD CD ISD 180326 MAT 180327	Receiving Floating	Paying Fixed	25,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	7.7215% BAJAJ FINANCE LIMITED NCD MAT 260327	Receiving Floating	Paying Fixed	5,000	18-Mar-27
HDFC Ultra Short Term Fund	Fixed to Float	6.37% REC Ltd NCD SR 249A Mat 310327	Receiving Floating	Paying Fixed	2,500	18-Mar-27
HDFC Short Term Debt Fund	Fixed to Float	7.64% NABARD NCD Sr. 25B-R1 ISD 140824 Mat 061229	Receiving Floating	Paying Fixed	5,000	23-Aug-29
HDFC Ultra Short Term Fund	Fixed to Float	8.80% 360 ONE Prime Limited NCD ISD 230326 MAT 180528	Receiving Floating	Paying Fixed	17,500	23-Mar-28
HDFC Floating Rate Debt Fund	Fixed to Float	7.98% Bajaj Housing Finance Limited NCD ISD 090724 MAT 090926	Receiving Floating	Paying Fixed	7,500	27-Apr-26
HDFC Floating Rate Debt Fund	Fixed to Float	6.40% Jamnagar Utilities & Power Pvt. Ltd. NCD -ISD 290921 Mat 290926	Receiving Floating	Paying Fixed	2,500	27-Apr-26
HDFC Ultra Short Term Fund	Fixed to Float	Small Industries Development Bank of India CD ISD 250326 MAT 250327	Receiving Floating	Paying Fixed	10,000	25-Mar-27

Details of Transactions in Credit Default Swaps(CDS) (For all Schemes which can undertake CDS)

Counter-party Details			Details of the underlying		Details of Protection			Credit event	
Name	Rating	Sector	Name of the reference entity	Amount (FV)	Residual Maturity	Amount	Tenor	Price/ Spread (bps)	Premium paid
Nil									

