

## Norms for Market Making Framework for ETFs

### Liquidity window for Investors of ETFs with AMCs

Scheme Name	i. Traded price (closing price) of the ETF units is at discount of more than 1% to the day end NAV for 7 continuous trading days, or	ii. No quotes for such ETFs are available on stock exchange(s) for 3 consecutive trading days, or	iii. Total bid size on the exchange is less than half of creation units size daily, averaged over a period of 7 consecutive trading days.
Quantum Nifty 50 ETF	NO	NO	NO

Data as on – 11th August, 2022

### Disclosure Norms for ETFs/ Index Funds

The debt and equity ETFs/ Index Funds shall disclose the following on monthly basis:

i. Name and exposure to top 7 issuers and stocks respectively as a percentage of NAV of the scheme

Sr.No.	Top 7 Issuer	% to AUM
1	Reliance Industries Limited	12.95%
2	HDFC Bank Limited	8.53%
3	Infosys Limited	7.70%
4	ICICI Bank Limited	7.09%
5	Housing Development Finance Corporation Limited	5.68%
6	Tata Consultancy Services Limited	4.88%
7	Kotak Mahindra Bank Limited	3.51%

ii. Name and exposure to top 7 groups as a percentage of NAV of the scheme.

Sr.No.	Top 7 Groups	% to AUM
1	HDFC	14.95%
2	Mukesh Ambani	12.95%
3	TATA	8.73%
4	Infosys	7.70%
5	ICICI	7.09%
6	PSU	7.07%
7	Kotak	3.51%

iii. Name and exposure to top 4 sectors as a percentage of NAV of the scheme.

Sr.No.	Top 4 Sectors	% to AUM
1	Financial Services	35.02%
2	Information Technology	15.86%
3	Oil, Gas & Consumable Fuels	14.73%
4	Fast Moving Consumer Goods	8.45%

Data as on – June 2022