

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 - 19<sup>th</sup> March 2024

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Sr. No.	Scheme Name	Incoming Security in NIFTY 50 constituents	Outgoing Security in NIFTY 50 constituents	Date of change in NIFTY 50 constituents
1	Quantum Nifty 50 ETF	LTIMindtree Limited	Housing Development Finance Corporation Ltd	13.07.2023

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 as on February 29, 2024

Sr.No.	Top 7 Issuer	% to AUM
1	HDFC Bank Ltd	10.97%
2	Reliance Industries Ltd	10.28%
3	ICICI Bank Ltd	7.67%
4	Infosys Ltd	6.22%
5	Tata Consultancy Services Ltd	4.32%
6	Larsen & Toubro Ltd	4.28%
7	ITC Ltd	3.74%

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 group	11.61%
2	Mukesh Ambani Group	10.28%
3	TATA group	9.62%
4	Government of India	9.40%
5	ICICI Group	7.67%
6	Infosys Group	6.22%
7	Larsen & Toubro Group	4.79%

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	32.46%
2	Information Technology	14.47%
3	Oil, Gas & Consumable Fuels	12.97%
4	Fast Moving Consumer Goods	8.33%