

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 – 23rd November, 2023

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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 November 30, 2023

Sr.No.	Top 7 Issuer	% to AUM
1	HDFC Bank Ltd	13.25%
2	Reliance Industries Ltd	9.11%
3	ICICI Bank Ltd	7.41%
4	Infosys Ltd	5.88%
5	ITC Ltd	4.36%
6	Larsen & Toubro Ltd	4.26%
7	Tata Consultancy Services Ltd	4.05%

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	14.09%
2	Mukesh Ambani Group	9.11%
3	TATA group	8.93%
4	Government of India	7.87%
5	ICICI Group	7.41%
6	Infosys Group	5.88%
7	ITC Group	4.36%

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	35.23%
2	Information Technology	13.62%
3	Oil, Gas & Consumable Fuels	11.32%
4	Fast Moving Consumer Goods	9.20%