



9 February 2024

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| To BSE Limited Phiroze Jeejeebhoy Towers Dalal Street Mumbai 400001 | To National Stock Exchange of India Ltd Exchange Plaza, 5th Floor Plot No.C-1, G Block, Bandra-Kurla Complex, Bandra (East), Mumbai 400 051 |
|---|--|

Dear Sir/Madam,

Sub: Submission of report under Regulation 90(1)

In terms of the requirement under Regulation 90(1) of the SEBI (Listing Obligations and Disclosure Requirements) Regulations, 2015, please find enclosed herewith the Monthly Portfolio of the schemes of Bajaj Finserv Mutual Fund namely; Bajaj Finserv Nifty 50 ETF and Bajaj Finserv Nifty Bank ETF.

Request you to take the same on record.

For Bajaj Finserv Asset Management Limited
(Investment Manager to Bajaj Finserv Mutual Fund)

Sd/-
Authorised Signatory

Encl: a/a

BAJAJ FINSERV ASSET MANAGEMENT LIMITED



Monthly Portfolio of Bajaj Finserv Mutual Fund Schemes

| Sr. No | Scheme Name |
|---------------|------------------------------|
| 1. | Bajaj Finserv Nifty 50 ETF |
| 2. | Bajaj Finserv Nifty Bank ETF |



BAJAJ FINSERV ASSET MANAGEMENT LIMITED

Monthly Portfolio Statement as on January 31, 2024

| Name of the Instrument | ISIN | Industry | Quantity | Market/Fair Value (Rs. in Lakhs) | % to Net Assets | YTM~ | YTC^ |
|---|--------------|------------------------------------|----------|-------------------------------------|--------------------|------|------|
| Equity & Equity related | | | | | | | |
| (a) Listed / awaiting listing on Stock Exchanges | | | | | | | |
| HDFC Bank Limited | INE040A01034 | Banks | 44,811 | 655.38 | 11.57% | | |
| Reliance Industries Limited | INE002A01018 | Petroleum Products | 20,173 | 575.59 | 10.16% | | |
| ICICI Bank Limited | INE090A01021 | Banks | 41,825 | 430.02 | 7.59% | | |
| Infosys Limited | INE009A01021 | IT - Software | 21,285 | 353.52 | 6.24% | | |
| Larsen & Toubro Limited | INE018A01030 | Construction | 7,049 | 245.29 | 4.33% | | |
| ITC Limited | INE154A01025 | Diversified FMCG | 52,819 | 233.22 | 4.12% | | |
| Tata Consultancy Services Limited | INE467B01029 | IT - Software | 6,042 | 230.56 | 4.07% | | |
| Axis Bank Limited | INE238A01034 | Banks | 16,549 | 176.70 | 3.12% | | |
| Bharti Airtel Limited | INE397D01024 | Telecom - Services | 15,085 | 176.60 | 3.12% | | |
| Kotak Mahindra Bank Limited | INE237A01028 | Banks | 8,771 | 160.09 | 2.83% | | |
| State Bank of India | INE062A01020 | Banks | 22,884 | 146.57 | 2.59% | | |
| Hindustan Unilever Limited | INE030A01027 | Diversified FMCG | 5,325 | 132.14 | 2.33% | | |
| Bajaj Finance Limited | INE296A01024 | Finance | 1,658 | 113.79 | 2.01% | | |
| HCL Technologies Limited | INE860A01027 | IT - Software | 6,311 | 99.46 | 1.76% | | |
| Tata Motors Limited | INE155A01022 | Automobiles | 10,501 | 92.85 | 1.64% | | |
| Titan Company Limited | INE280A01028 | Consumer Durables | 2,488 | 92.00 | 1.62% | | |
| Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals & Biotechnology | 6,439 | 91.33 | 1.61% | | |
| NTPC Limited | INE733E01010 | Power | 28,333 | 89.96 | 1.59% | | |
| Mahindra & Mahindra Limited | INE101A01026 | Automobiles | 5,340 | 88.19 | 1.56% | | |
| Maruti Suzuki India Limited | INE585B01010 | Automobiles | 787 | 80.17 | 1.42% | | |
| Asian Paints Limited | INE021A01026 | Consumer Durables | 2,689 | 79.54 | 1.40% | | |
| Power Grid Corporation of India Limited | INE752E01010 | Power | 27,175 | 70.46 | 1.24% | | |
| UltraTech Cement Limited | INE481G01011 | Cement & Cement Products | 688 | 69.95 | 1.23% | | |
| Tata Steel Limited | INE081A01020 | Ferrous Metals | 48,738 | 66.26 | 1.17% | | |
| IndusInd Bank Limited | INE095A01012 | Banks | 3,943 | 60.49 | 1.07% | | |
| Oil & Natural Gas Corporation Limited | INE213A01029 | Oil | 23,255 | 58.66 | 1.04% | | |
| Coal India Limited | INE522F01014 | Consumable Fuels | 13,598 | 55.23 | 0.97% | | |
| Nestle India Limited | INE239A01024 | Food Products | 2,128 | 53.33 | 0.94% | | |
| Adani Ports and Special Economic Zone Limited | INE742F01042 | Transport Infrastructure | 4,380 | 52.90 | 0.93% | | |
| Bajaj Finserv Limited | INE918I01026 | Finance | 3,235 | 52.64 | 0.93% | | |
| Bajaj Auto Limited | INE917I01010 | Automobiles | 674 | 51.68 | 0.91% | | |
| Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 8,710 | 50.46 | 0.89% | | |
| Tech Mahindra Limited | INE669C01036 | IT - Software | 3,725 | 49.68 | 0.88% | | |
| Adani Enterprises Limited | INE423A01024 | Metals & Minerals Trading | 1,565 | 49.17 | 0.87% | | |
| Grasim Industries Limited | INE047A01021 | Cement & Cement Products | 2,200 | 47.85 | 0.84% | | |
| JSW Steel Limited | INE019A01038 | Ferrous Metals | 5,687 | 46.56 | 0.82% | | |
| Dr. Reddy's Laboratories Limited | INE089A01023 | Pharmaceuticals & Biotechnology | 725 | 44.38 | 0.78% | | |
| Cipla Limited | INE059A01026 | Pharmaceuticals & Biotechnology | 3,129 | 42.27 | 0.75% | | |
| Tata Consumer Products Limited | INE192A01025 | Agricultural Food & other Products | 3,750 | 41.93 | 0.74% | | |
| Wipro Limited | INE075A01022 | IT - Software | 8,411 | 40.22 | 0.71% | | |
| Apollo Hospitals Enterprise Limited | INE437A01024 | Healthcare Services | 600 | 38.12 | 0.67% | | |
| SBI Life Insurance Company Limited | INE123W01016 | Insurance | 2,687 | 37.65 | 0.66% | | |
| Britannia Industries Limited | INE216A01030 | Food Products | 703 | 36.54 | 0.65% | | |
| HDFC Life Insurance Company Limited | INE795G01014 | Insurance | 6,285 | 36.24 | 0.64% | | |
| Hero MotoCorp Limited | INE158A01026 | Automobiles | 774 | 35.77 | 0.63% | | |
| Eicher Motors Limited | INE066A01021 | Automobiles | 817 | 31.37 | 0.55% | | |
| LTI Mindtree Limited | INE214T01019 | IT - Software | 547 | 29.80 | 0.53% | | |
| Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 5,692 | 28.59 | 0.50% | | |
| Divi's Laboratories Limited | INE361B01024 | Pharmaceuticals & Biotechnology | 760 | 27.90 | 0.49% | | |
| UPL Limited | INE628A01036 | Fertilizers & Agrochemicals | 2,999 | 16.13 | 0.28% | | |
| Sub Total | | | | 5,665.20 | 100.00% | | |
| (b) Unlisted | | | | NIL | NIL | | |
| Sub Total | | | | NIL | NIL | | |
| Total | | | | 5,665.20 | 100.00% | | |
| Net Receivables / (Payables) | | | | (0.03) | 0.00% | | |
| GRAND TOTAL | | | | 5,665.17 | 100.00% | | |

Notes

(1) There is no security which is in default beyond its maturity/ interest payment date.

(2) Plan/ Option wise per unit net asset value are as follows:

| Plan/ Option | As on January 31, 2024 |
|--------------|------------------------|
| Growth | 217.003 |

(3) Details of gross distribution (of income and capital) during the month are as follows: Nil

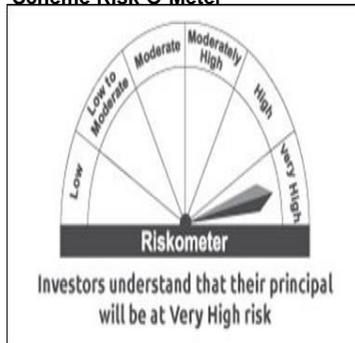
(4) Total outstanding exposure in derivative instruments as on January 31, 2024 is Rs. Nil.

(5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at January 31, 2024 is Rs. Nil.

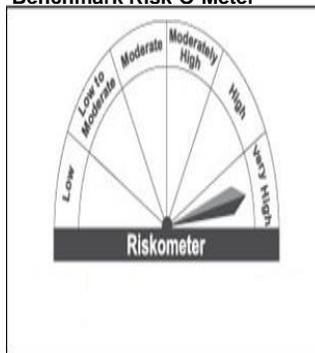
(6) Total outstanding exposure of repo transactions in corporate debt securities as on January 31, 2024 is Rs. Nil.

(7) Investment in short term deposits at the end of the month is Rs.NIL

Scheme Risk-O-Meter



**Benchmark Name - NIFTY 50 TRI
Benchmark Risk-O-Meter**



Monthly Portfolio Statement as on January 31, 2024

| Name of the Instrument | ISIN | Industry | Quantity | Market/Fair Value (Rs. in Lakhs) | % to Net Assets | YTM~ | YTC^ |
|---|--------------|----------|----------|-------------------------------------|--------------------|------|------|
| Equity & Equity related | | | | | | | |
| (a) Listed / awaiting listing on Stock Exchanges | | | | | | | |
| HDFC Bank Limited | INE040A01034 | Banks | 154,658 | 2,261.95 | 26.41% | | |
| ICICI Bank Limited | INE090A01021 | Banks | 203,689 | 2,094.23 | 24.45% | | |
| State Bank of India | INE062A01020 | Banks | 138,220 | 885.30 | 10.34% | | |
| Axis Bank Limited | INE238A01034 | Banks | 80,595 | 860.55 | 10.05% | | |
| Kotak Mahindra Bank Limited | INE237A01028 | Banks | 46,740 | 853.12 | 9.96% | | |
| IndusInd Bank Limited | INE095A01012 | Banks | 36,144 | 554.47 | 6.47% | | |
| Bank of Baroda | INE028A01039 | Banks | 101,787 | 252.02 | 2.94% | | |
| Punjab National Bank | INE160A01022 | Banks | 162,545 | 185.95 | 2.17% | | |
| The Federal Bank Limited | INE171A01029 | Banks | 122,442 | 180.36 | 2.11% | | |
| IDFC First Bank Limited | INE092T01019 | Banks | 208,486 | 175.86 | 2.05% | | |
| AU Small Finance Bank Limited | INE949L01017 | Banks | 26,321 | 167.56 | 1.96% | | |
| Bandhan Bank Limited | INE545U01014 | Banks | 41,396 | 94.80 | 1.11% | | |
| Sub Total | | | | 8,566.17 | 100.01% | | |
| (b) Unlisted | | | | NIL | NIL | | |
| Sub Total | | | | NIL | NIL | | |
| Total | | | | 8,566.17 | 100.01% | | |
| Net Receivables / (Payables) | | | | (0.59) | (0.01)% | | |
| GRAND TOTAL | | | | 8,565.58 | 100.00% | | |

~ YTM as on January 31, 2024

^ YTC represents Yield to Call provided by valuation agencies as on January 31, 2024. It is disclosed for Perpetual Bond issued by Banks (i.e. AT-1 Bond / Tier 1 Bond / Tier 2 Bond), as per AMFI Best Practices Guidelines Circular no. 135/BP/91/2020-21 read with SEBI circular No. SEBI/HO/IMD/DF4/CIR/P/2021/034 on Valuation of AT-1 Bonds and Tier 2

Notes

(1) There is no security which is in default beyond its maturity/ interest payment date.

(2) Plan/ Option wise per unit net asset value are as follows:

85.6558

| Plan/ Option | As on January 31, 2024 |
|--------------|------------------------|
| Growth | 45.931 |

(3) Details of gross distribution (of income and capital) during the month are as follows: Nil

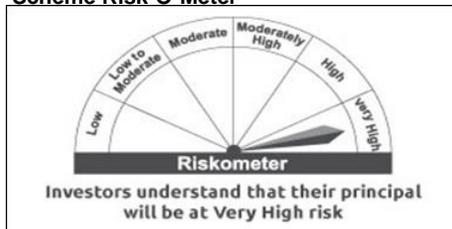
(4) Total outstanding exposure in derivative instruments as on January 31, 2024 is Rs. Nil.

(5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at January 31, 2024 is Rs. Nil.

(6) Total outstanding exposure of repo transactions in corporate debt securities as on January 31, 2024 is Rs. Nil.

(7) Investment in short term deposits at the end of the month is Rs.NIL

Scheme Risk-O-Meter

Benchmark Name - NIFTY BANK TRI
Benchmark Risk-O-Meter