



9 February 2024

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
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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



FINSERV

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%		
LTIMindtree 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%		

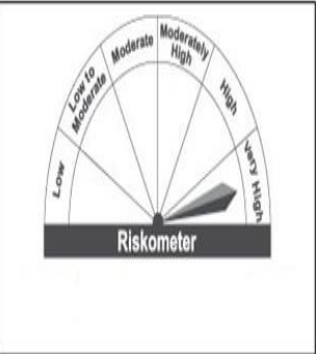
^ YTC represents Yield to Call provided by valuation agencies as on January 31, 2024. It is disclosed for Perpetual Bond issued by Banks (i.e. AT-1 Bond / Tier 1 Bond / Tier 2 Bond), as per AMFI Best Practices Guidelines Circular no. 135/BP/91/2020-21 read with SEBI circular No. SEBI/HO/IMD/DF4/CIR/P/2021/034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

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

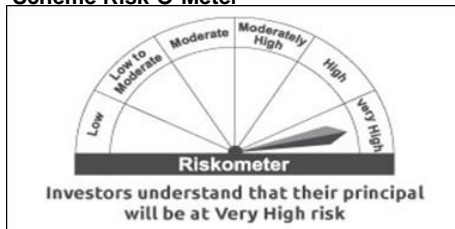
(4) Total outstanding exposure in derivative instruments as on January 31, 2024 is Rs. Nil.

(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

