



10 June 2024

To <b>BSE Limited</b> Phiroze Jeejeebhoy Towers Dalal Street Mumbai 400001	To <b>National Stock Exchange of India Ltd</b> 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 requirement under Regulation 90(1) of the SEBI (Listing Obligations and Disclosure Requirements) Regulations, 2015, please find enclosed herewith, the Monthly Portfolio of following schemes of Bajaj Finserv Mutual Fund for the month of May 2024:

- Bajaj Finserv Nifty 50 ETF;
- Bajaj Finserv Nifty Bank ETF; and
- Bajaj Finserv Nifty 1D Rate Liquid 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

Registered Address: Bajaj Finserv House,  
S. No. 208/1B, Lohegaon, Viman Nagar,  
Pune - 411014 | Tel: +91 20 30405700

Corporate Office: 8th Floor,  
E-Core, Solitaire Business Hub,  
Viman Nagar, Pune - 411014 | Tel: +91 20 67672500

Corporate ID: U65990PN2021PLC205292  
Website: [www.bajajamc.com](http://www.bajajamc.com)

Serial No.: 23/A00001



### Monthly Portfolio of Bajaj Finserv Mutual Fund Schemes

Sr. No	Scheme Name
1.	Bajaj Finserv Nifty 50 ETF
2.	Bajaj Finserv Nifty Bank ETF
3.	Bajaj Finserv Nifty 1D Rate Liquid ETF



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## Monthly Portfolio Statement as on May 31, 2024

Name of the Instrument	ISIN	Industry	Quantity	Market/Fair Value (Rs. in Lakhs)	% to Net Assets	YTM~	YTC^
<b>Equity &amp; Equity related</b>							
<b>(a) Listed / awaiting listing on Stock Exchanges</b>							
HDFC Bank Limited	INE040A01034	Banks	41,127	629.88	11.56%		
Reliance Industries Limited	INE002A01018	Petroleum Products	18,499	529.22	9.71%		
ICICI Bank Limited	INE090A01021	Banks	38,397	430.45	7.90%		
Infosys Limited	INE009A01021	IT - Software	19,521	274.64	5.04%		
Larsen & Toubro Limited	INE018A01030	Construction	6,465	237.22	4.35%		
ITC Limited	INE154A01025	Diversified FMCG	48,461	206.66	3.79%		
Tata Consultancy Services Limited	INE467B01029	IT - Software	5,540	203.37	3.73%		
Bharti Airtel Limited	INE397D01024	Telecom - Services	14,226	195.29	3.58%		
Axis Bank Limited	INE238A01034	Banks	15,526	180.44	3.31%		
State Bank of India	INE062A01020	Banks	20,986	174.26	3.20%		
Kotak Mahindra Bank Limited	INE237A01028	Banks	8,044	135.17	2.48%		
Mahindra & Mahindra Limited	INE101A01026	Automobiles	5,236	131.23	2.41%		
Hindustan Unilever Limited	INE030A01027	Diversified FMCG	4,883	113.73	2.09%		
Bajaj Finance Limited	INE296A01024	Finance	1,523	102.01	1.87%		
NTPC Limited	INE733E01010	Power	25,983	93.28	1.71%		
Maruti Suzuki India Limited	INE585B01010	Automobiles	722	89.52	1.64%		
Tata Motors Limited	INE155A01022	Automobiles	9,632	88.90	1.63%		
Sun Pharmaceutical Industries Limited	INE044A01036	Pharmaceuticals & Biotechnology	5,904	86.19	1.58%		
Power Grid Corporation of India Limited	INE752E01010	Power	24,922	77.26	1.42%		
HCL Technologies Limited	INE860A01027	IT - Software	5,788	76.64	1.41%		
Tata Steel Limited	INE081A01020	Ferrous Metals	45,056	75.33	1.38%		
Titan Company Limited	INE280A01028	Consumer Durables	2,282	73.98	1.36%		
Asian Paints Limited	INE021A01026	Consumer Durables	2,465	71.02	1.30%		
UltraTech Cement Limited	INE481G01011	Cement & Cement Products	631	62.57	1.15%		
Coal India Limited	INE522F01014	Consumable Fuels	12,469	61.25	1.12%		
Adani Ports and Special Economic Zone Limited	INE742F01042	Transport Infrastructure	4,016	57.73	1.06%		
Oil & Natural Gas Corporation Limited	INE213A01029	Oil	21,327	56.38	1.03%		
Bajaj Auto Limited	INE917I01010	Automobiles	619	56.23	1.03%		
Hindalco Industries Limited	INE038A01020	Non - Ferrous Metals	7,988	55.07	1.01%		
IndusInd Bank Limited	INE095A01012	Banks	3,618	52.89	0.97%		
Adani Enterprises Limited	INE423A01024	Metals & Minerals Trading	1,434	48.92	0.90%		
Grasim Industries Limited	INE047A01021	Cement & Cement Products	2,017	46.72	0.86%		
Nestle India Limited	INE239A01024	Food Products	1,951	45.94	0.84%		
JSW Steel Limited	INE019A01038	Ferrous Metals	5,215	45.92	0.84%		
Bajaj Finserv Limited	INE918I01026	Finance	2,966	45.34	0.83%		
Tech Mahindra Limited	INE669C01036	IT - Software	3,471	42.64	0.78%		
Cipla Limited	INE059A01026	Pharmaceuticals & Biotechnology	2,870	41.53	0.76%		
Dr. Reddy's Laboratories Limited	INE089A01023	Pharmaceuticals & Biotechnology	666	38.57	0.71%		
Tata Consumer Products Limited	INE192A01025	Agricultural Food & other Products	3,439	36.46	0.67%		
Hero MotoCorp Limited	INE158A01026	Automobiles	711	36.40	0.67%		
Shriram Finance Limited	INE721A01013	Finance	1,521	35.81	0.66%		
Eicher Motors Limited	INE066A01021	Automobiles	749	35.45	0.65%		
SBI Life Insurance Company Limited	INE123W01016	Insurance	2,464	34.16	0.63%		
Wipro Limited	INE075A01022	IT - Software	7,715	33.81	0.62%		
Britannia Industries Limited	INE216A01030	Food Products	645	33.41	0.61%		
Bharat Petroleum Corporation Limited	INE029A01011	Petroleum Products	5,220	32.77	0.60%		
Apollo Hospitals Enterprise Limited	INE437A01024	Healthcare Services	550	32.12	0.59%		
HDFC Life Insurance Company Limited	INE795G01014	Insurance	5,763	31.69	0.58%		
Divi's Laboratories Limited	INE361B01024	Pharmaceuticals & Biotechnology	697	30.02	0.55%		
LTIMindtree Limited	INE214T01019	IT - Software	502	23.60	0.43%		
<b>Sub Total</b>				<b>5,429.07</b>	<b>99.61%</b>		
<b>(b) Unlisted</b>				<b>NIL</b>	<b>NIL</b>		
<b>Sub Total</b>				<b>NIL</b>	<b>NIL</b>		
<b>Total</b>				<b>5,429.07</b>	<b>99.61%</b>		
<b>Net Receivables / (Payables)</b>				<b>21.29</b>	<b>0.39%</b>		
<b>GRAND TOTAL</b>				<b>5,450.36</b>	<b>100.00%</b>		

~ YTM as on May 31, 2024

^ YTC represents Yield to Call provided by valuation agencies as on May 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 May, 2024	As on April, 2024
Growth	226.096	226.047

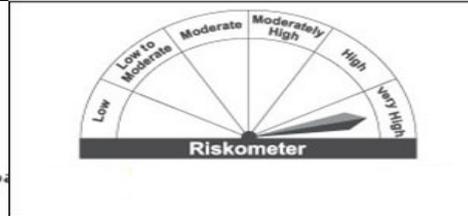
- (3) Details of gross distribution (of income and capital) during the month are as follows: Nil
- (4) Total outstanding exposure in derivative instruments as on May 31, 2024 is Rs. Nil.
- (5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at May 31, 2024 is Rs. Nil.
- (6) Total outstanding exposure of repo transactions in corporate debt securities as on May 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 May 31, 2024

Name of the Instrument	ISIN	Industry	Quantity	Market/Fair Value (Rs. in Lakhs)	% to Net Assets	YTM~	YTC^
<b>Equity &amp; Equity related</b>							
<b>(a) Listed / awaiting listing on Stock Exchanges</b>							
HDFC Bank Limited	INE040A01034	Banks	3,10,411	4,754.10	29.27%		
ICICI Bank Limited	INE090A01021	Banks	3,36,359	3,770.75	23.21%		
Axis Bank Limited	INE238A01034	Banks	1,36,005	1,580.58	9.73%		
State Bank of India	INE062A01020	Banks	1,88,205	1,562.76	9.62%		
Kotak Mahindra Bank Limited	INE237A01028	Banks	79,110	1,329.36	8.18%		
IndusInd Bank Limited	INE095A01012	Banks	69,082	1,009.88	6.22%		
Bank of Baroda	INE028A01039	Banks	1,94,408	514.99	3.17%		
Punjab National Bank	INE160A01022	Banks	3,10,461	401.89	2.47%		
AU Small Finance Bank Limited	INE949L01017	Banks	58,169	379.90	2.34%		
The Federal Bank Limited	INE171A01029	Banks	2,34,036	379.26	2.33%		
IDFC First Bank Limited	INE092T01019	Banks	4,13,447	315.87	1.94%		
Bandhan Bank Limited	INE545U01014	Banks	85,792	161.55	0.99%		
<b>Sub Total</b>				<b>16,160.89</b>	<b>99.49%</b>		
<b>(b) Unlisted</b>				<b>NIL</b>	<b>NIL</b>		
<b>Sub Total</b>				<b>NIL</b>	<b>NIL</b>		
<b>Total</b>				<b>16,160.89</b>	<b>99.49%</b>		
<b>Net Receivables / (Payables)</b>				<b>83.65</b>	<b>0.51%</b>		
<b>GRAND TOTAL</b>				<b>16,244.54</b>	<b>100.00%</b>		

~ YTM as on May 31, 2024

^ YTC represents Yield to Call provided by valuation agencies as on May 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 May, 2024	As on April, 2024
Growth	49.153	49.312

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

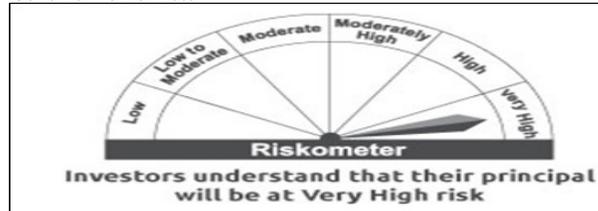
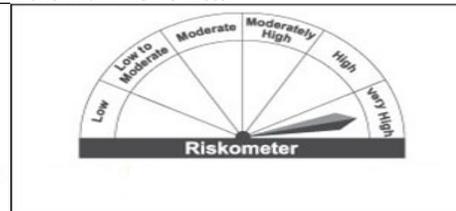
(4) Total outstanding exposure in derivative instruments as on May 31, 2024 is Rs. Nil.

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

(6) Total outstanding exposure of repo transactions in corporate debt securities as on May 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

## Monthly Portfolio Statement as on May 31, 2024

Name of the Instrument	ISIN	Rating	Quantity	Market/Fair Value (Rs. in Lakhs)	% to Net Assets	YTM~	YTC^
<b>Reverse Repo / TREPS</b>							
Clearing Corporation of India Ltd				994.52	99.37%	6.63%	
<b>Sub Total</b>				<b>994.52</b>	<b>99.37%</b>		
<b>Total</b>				<b>994.52</b>	<b>99.37%</b>		
<b>Net Receivables / (Payables)</b>				<b>6.28</b>	<b>0.63%</b>		
<b>GRAND TOTAL</b>				<b>1,000.80</b>	<b>100.00%</b>		

~ YTM as on May 31, 2024

^ YTC represents Yield to Call provided by valuation agencies as on May 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 May, 2024	As on April, 2024
Growth	1000.8482*	Nil

(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 May 31, 2024 is Rs. Nil.

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

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

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

(8) \* NAV has not been declared this is only calculated NAV.The listing of the fund was on 3rd June 2024.

## Scheme Risk-O-Meter

Benchmark Name - NIFTY 1D RATE INDEX  
Benchmark Risk-O-Meter