



FINSERV

10 July 2024

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|--|---|
| To BSE Limited Phiroze Jeejeebhoy Towers Dalal Street Mumbai-400 001 | To National Stock Exchange of India Ltd Exchange Plaza, Plot No. C-1, G Block, Bandra- Kurla Complex, Bandra (East), Mumbai - 400 051 |
|--|---|

Dear Sir/Madam,

Sub: Submission of monthly portfolio of schemes of Bajaj Finserv Mutual Fund

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 June 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

Serial No.: 23/A00001



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 |
| 3. | Bajaj Finserv Nifty 1D Rate Liquid ETF |



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Bajaj Finserv Nifty 50 ETF

Monthly Portfolio Statement as on June 30, 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 | 41,957 | 706.47 | 11.90% | | |
| Reliance Industries Limited | INE002A01018 | Petroleum Products | 18,845 | 590.00 | 9.94% | | |
| ICICI Bank Limited | INE090A01021 | Banks | 39,195 | 470.18 | 7.92% | | |
| Infosys Limited | INE009A01021 | IT - Software | 20,118 | 315.20 | 5.31% | | |
| Larsen & Toubro Limited | INE018A01030 | Construction | 6,510 | 231.00 | 3.89% | | |
| Tata Consultancy Services Limited | INE407B01029 | IT - Software | 5,843 | 220.31 | 3.71% | | |
| ITC Limited | INE15A01025 | Diversified FMCG | 51,443 | 216.48 | 3.68% | | |
| Bharti Airtel Limited | INE307D01024 | Telecom - Services | 14,893 | 215.06 | 3.62% | | |
| Axis Bank Limited | INE238A01034 | Banks | 15,836 | 200.37 | 3.37% | | |
| State Bank of India | INE062A01020 | Banks | 21,377 | 181.48 | 3.06% | | |
| Mahindra & Mahindra Limited | INE101A01026 | Automobiles | 5,403 | 154.89 | 2.61% | | |
| Kotak Mahindra Bank Limited | INE237A01028 | Banks | 8,195 | 147.71 | 2.49% | | |
| Hindustan Unilever Limited | INE030A01027 | Diversified FMCG | 4,974 | 123.01 | 2.07% | | |
| Bajaj Finance Limited | INE298A01024 | Finance | 1,552 | 110.43 | 1.85% | | |
| NTPC Limited | INE733E01010 | Power | 26,458 | 100.14 | 1.69% | | |
| Tata Motors Limited | INE155A01022 | Automobiles | 9,814 | 97.13 | 1.64% | | |
| Sun Pharmaceutical Industries Limited | INE044A01036 | Pharmaceuticals & Biotechnology | 6,014 | 91.46 | 1.54% | | |
| Maruti Suzuki India Limited | INE585B01010 | Automobiles | 736 | 88.57 | 1.49% | | |
| HCL Technologies Limited | INE860A01027 | IT - Software | 5,895 | 86.04 | 1.45% | | |
| Power Grid Corporation of India Limited | INE752E01010 | Power | 25,386 | 84.02 | 1.41% | | |
| Tata Steel Limited | INE081A01020 | Ferrous Metals | 45,896 | 79.86 | 1.34% | | |
| Titan Company Limited | INE280A01028 | Consumer Durables | 2,324 | 79.11 | 1.33% | | |
| UltraTech Cement Limited | INE481G01011 | Cement & Cement Products | 643 | 75.02 | 1.26% | | |
| Asian Paints Limited | INE021A01026 | Consumer Durables | 2,511 | 73.25 | 1.23% | | |
| Adani Ports and Special Economic Zone Limited | INE742F01042 | Transport Infrastructure | 4,091 | 60.47 | 1.02% | | |
| Coal India Limited | INE522F01014 | Consumable Fuels | 12,702 | 60.10 | 1.01% | | |
| Oil & Natural Gas Corporation Limited | INE213A01029 | Oil | 21,724 | 59.57 | 1.00% | | |
| Bajaj Auto Limited | INE917B01010 | Automobiles | 622 | 59.10 | 1.00% | | |
| Hindalco Industries Limited | INE038A01020 | Non - Ferrous Metals | 8,137 | 56.43 | 0.95% | | |
| Grasim Industries Limited | INE047A01021 | Cement & Cement Products | 2,054 | 54.85 | 0.92% | | |
| IndusInd Bank Limited | INE095A01012 | Banks | 3,687 | 54.00 | 0.91% | | |
| Nestle India Limited | INE239A01024 | Food Products | 1,987 | 50.70 | 0.85% | | |
| Tech Mahindra Limited | INE669C01036 | IT - Software | 3,541 | 50.65 | 0.85% | | |
| JSW Steel Limited | INE019A01038 | Ferrous Metals | 5,313 | 49.49 | 0.83% | | |
| Bajaj Finserv Limited | INE918B01026 | Finance | 3,024 | 48.03 | 0.81% | | |
| Adani Enterprises Limited | INE423A01024 | Metals & Minerals Trading | 1,461 | 46.42 | 0.78% | | |
| Shriram Finance Limited | INE721A01013 | Finance | 1,550 | 45.13 | 0.76% | | |
| Dr. Reddy's Laboratories Limited | INE089A01023 | Pharmaceuticals & Biotechnology | 678 | 43.41 | 0.73% | | |
| Cipla Limited | INE059A01026 | Pharmaceuticals & Biotechnology | 2,924 | 43.30 | 0.73% | | |
| Wipro Limited | INE075A01022 | IT - Software | 7,866 | 40.50 | 0.68% | | |
| Hero MotoCorp Limited | INE158A01026 | Automobiles | 724 | 40.40 | 0.68% | | |
| Tata Consumer Products Limited | INE192A01025 | Agricultural Food & other Products | 3,503 | 38.44 | 0.65% | | |
| BSI Life Insurance Company Limited | INE239W01016 | Insurance | 2,511 | 37.45 | 0.63% | | |
| Britannia Industries Limited | INE216A01030 | Food Products | 657 | 35.97 | 0.61% | | |
| Eicher Motors Limited | INE066A01021 | Automobiles | 763 | 35.65 | 0.60% | | |
| HDFC Life Insurance Company Limited | INE795G01014 | Insurance | 5,871 | 34.94 | 0.59% | | |
| Apollo Hospitals Enterprise Limited | INE437A01024 | Healthcare Services | 561 | 34.70 | 0.58% | | |
| Bharat Petroleum Corporation Limited | INE029A01011 | Petroleum Products | 10,871 | 33.04 | 0.56% | | |
| Dix's Laboratories Limited | INE361B01024 | Pharmaceuticals & Biotechnology | 710 | 32.63 | 0.55% | | |
| LTIMindtree Limited | INE214T01019 | IT - Software | 511 | 27.52 | 0.46% | | |
| Sub Total | | | | 5,912.21 | 99.56% | | |
| (b) Unlisted | | | | NIL | NIL | | |
| Sub Total | | | | NIL | NIL | | |
| Total | | | | 5,912.21 | 99.56% | | |
| Net Receivables / (Payables) | | | | 26.14 | 0.44% | | |
| GRAND TOTAL | | | | 5,938.35 | 100.00% | | |

- YTM as on June 30, 2024

* YTC represents Yield to Call provided by valuation agencies as on June 30, 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/IM/DDFA/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 as follows:

| Plan/ Option | As on June, 2024 | As on May, 2024 |
|--------------|------------------|-----------------|
| Growth | 241.334 | 226.096 |

(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 June 30, 2024 is Rs. Nil.

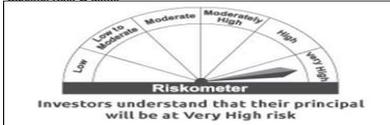
(5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at June 30, 2024 is Rs. Nil.

(6) Total outstanding exposure of repo transactions in corporate debt securities as on June 30, 2024 is Rs. Nil.

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

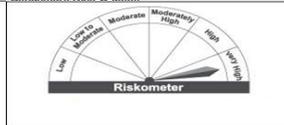
(8) Asset Under Management as reported under Monthly Cumulative Report as on June 30, 2024 : 59.38 Crs

Scheme Risk-O-Meter



Benchmark Name - NIFTY 50 TRI

Benchmark Risk-O-Meter



Bajaj Finserv Nifty Bank ETF

Monthly Portfolio Statement as on June 30, 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 | 4,00,351 | 6,741.11 | 28.29% | | |
| ICICI Bank Limited | INE090A01021 | Banks | 4,64,475 | 5,571.84 | 23.38% | | |
| Kotak Mahindra Bank Limited | INE237A01028 | Banks | 1,33,905 | 2,413.64 | 10.13% | | |
| State Bank of India | INE062A01020 | Banks | 2,83,296 | 2,405.04 | 10.09% | | |
| Axis Bank Limited | INE238A01034 | Banks | 1,87,664 | 2,374.42 | 9.96% | | |
| IndusInd Bank Limited | INE095A01012 | Banks | 89,633 | 1,312.68 | 5.51% | | |
| Bank of Baroda | INE028A01039 | Banks | 2,45,255 | 675.43 | 2.83% | | |
| The Federal Bank Limited | INE171A01029 | Banks | 3,21,610 | 570.05 | 2.39% | | |
| AU Small Finance Bank Limited | INE949L01017 | Banks | 75,454 | 507.09 | 2.13% | | |
| Punjab National Bank | INE160A01022 | Banks | 4,02,586 | 496.23 | 2.08% | | |
| IDFC First Bank Limited | INE092T01019 | Banks | 5,36,688 | 440.94 | 1.85% | | |
| Bandhan Bank Limited | INE545U01014 | Banks | 1,11,256 | 226.72 | 0.95% | | |
| Sub Total | | | | 23,735.19 | 99.59% | | |
| (b) Unlisted | | | | NIL | NIL | | |
| Sub Total | | | | NIL | NIL | | |
| Total | | | | 23,735.19 | 99.59% | | |
| Net Receivables / (Payables) | | | | 97.45 | 0.41% | | |
| GRAND TOTAL | | | | 23,832.64 | 100.00% | | |

~ YTM as on June 30, 2024

^ YTC represents Yield to Call provided by valuation agencies as on June 30, 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 June, 2024 | As on May, 2024 |
|--------------|------------------|-----------------|
| Growth | 52.554 | 49.153 |

(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 June 30, 2024 is Rs. Nil.

(5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at June 30, 2024 is Rs. Nil.

(6) Total outstanding exposure of repo transactions in corporate debt securities as on June 30, 2024 is Rs. Nil.

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

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

Scheme Risk-O-Meter



Monthly Portfolio Statement as on June 30, 2024

| Name of the Instrument | ISIN | Rating | Quantity |
|--|------|--------|----------|
| Reverse Repo / TREPS Clearing Corporation of India Ltd | | | |
| Sub Total | | | |
| Total | | | |
| Net Receivables / (Payables) | | | |
| GRAND TOTAL | | | |

~ YTM as on June 30, 2024

^ YTC represents Yield to Call provided by valuation agencies as on June 30, 2024. It is disclosed for Perpetual Bond issued by Banks (i.e. AT-1 Bond / Tier 1 Bond / Tier 2 Bond), 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 June, 2024 | As on May, 2024 |
|--|------------------|-----------------|
| Bajaj Finserv Nifty 1D Rate Liquid ETF | 1,000.000 | 1,000.848 |

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

| Plan/ Option | Per unit (Rs.) |
|--|----------------|
| Bajaj Finserv Nifty 1D Rate Liquid ETF | 6.0361 |

(4) Total outstanding exposure in derivative instruments as on June 30, 2024 is Nil.

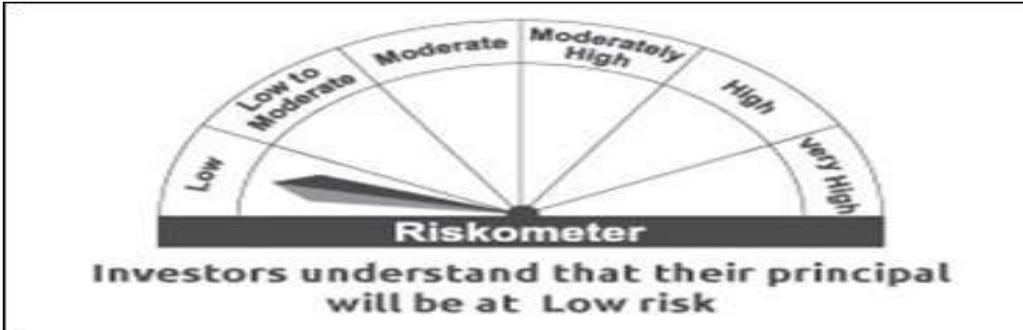
(5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at June 30, 2024, is Rs. Nil.

(6) Total outstanding exposure of repo transactions in corporate debt securities as on June 30, 2024 is Rs. Nil.

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

(8) Please note above **May NAV** has not been declared this is only calculated NAV

Scheme Risk-O-Meter



Benchmark Name - NIFTY 1D RATE INDEX

Benchmark Risk-O-Meter

