

10 July 2024

To <b>BSE Limited</b> Phiroze Jeejeebhoy Towers Dalal Street Mumbai-400 001	To <b>National Stock Exchange of India Ltd</b> Exchange Plaza, Plot No. C-1, G Block, Bandra- Kurla Complex, Bandra (East), Mumbai - 400 051
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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](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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Serial No.: 23/A00001

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^
<b>Equity &amp; Equity related</b>							
<b>(a) Listed / awaiting listing on Stock Exchanges</b>							
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	INE447B01029	IT - Software	5,643	229.00	3.71%		
ITC Limited	INE154A01025	Diversified FMCG	51,443	218.68	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	INE296A01024	Finance	1,552	110.43	1.86%		
NTPC Limited	INE733E01010	Power	26,468	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	INE91701010	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	INE91801026	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%		
SB Life Insurance Company Limited	INE123W01016	Insurance	2,511	37.46	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%		
Div's Laboratories Limited	INE361B01024	Pharmaceuticals & Biotechnology	710	32.63	0.55%		
LTMIndtree Limited	INE214T01019	IT - Software	511	27.62	0.46%		
<b>Sub Total</b>				<b>5,912.21</b>	<b>99.56%</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>5,912.21</b>	<b>99.56%</b>		
<b>Net Receivables / (Payables)</b>				<b>26.14</b>	<b>0.44%</b>		
<b>GRAND TOTAL</b>				<b>5,938.35</b>	<b>100.00%</b>		

~ 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/HOI/MD/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	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.

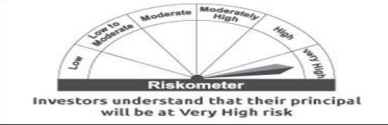
(5) Total market value of investments in foreign securities/ American Depository Receipts/ Global Depository Receipts as at June 30, 2024 is Rs. Nil.

(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



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^
<b>Equity &amp; Equity related</b>							
<b>(a) Listed / awaiting listing on Stock Exchanges</b>							
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%		
<b>Sub Total</b>				<b>23,735.19</b>	<b>99.59%</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>23,735.19</b>	<b>99.59%</b>		
<b>Net Receivables / (Payables)</b>				<b>97.45</b>	<b>0.41%</b>		
<b>GRAND TOTAL</b>				<b>23,832.64</b>	<b>100.00%</b>		

~ 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.

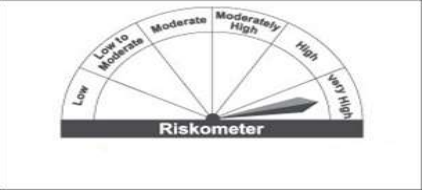
(6) Total outstanding exposure of repo transactions in corporate debt securities as on June 30, 2024 is Rs. Nil.

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

Scheme Risk-O-Meter



Benchmark Name - NIFTY BANK TRI  
Benchmark 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

