



05 June 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
--	--

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 fortnightly Portfolio of Bajaj Finserv Nifty 1D Rate Liquid ETF as on May 31, 2024.

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

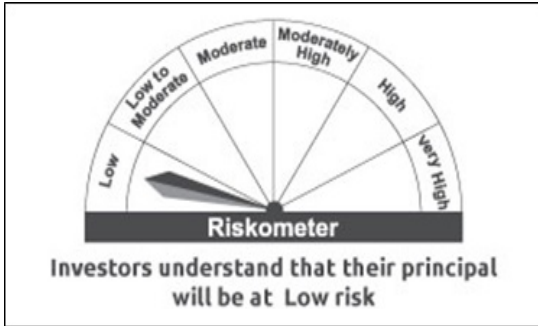
BAJAJ FINSERV ASSET MANAGEMENT LIMITED

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

~ 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.

Scheme Risk-O-Meter



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

