



Fund Details

### Investment Objective

The investment objective of the scheme is to provide returns before expenses that closely correspond to the total returns of securities as represented by S&P BSE SENSEX TRI, subject to tracking errors. The Scheme does not guarantee/indicate any returns. There can be no assurance that the schemes' objectives will be achieved.

### Fund Manager

Mr. Haresh Mehta & Mr. Pranav Gupta

### Date of Allotment

July 18, 2016

### Benchmark

S&P BSE Sensex TRI

### Managing Fund Since

March 31, 2023 & June 08, 2022

### Experience in Managing the Fund

0.8 Years & 1.6 Years

### Fund Category

Exchange Traded Fund (ETF)

### Load Structure (as % of NAV) (Incl. for SIP)

|            |     |
|------------|-----|
| Entry Load | Nil |
| Exit Load  | Nil |

### AUM

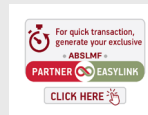
|                     |   |        |        |
|---------------------|---|--------|--------|
| Monthly Average AUM | ₹ | 447.74 | Crores |
| AUM as on last day  | ₹ | 459.02 | Crores |

### Total Expense Ratio (TER)

|   |       |
|---|-------|
| Regular   | 0.09% |
| Including additional expenses and goods and service tax on management fees. |       |

### Tracking Error

|         |       |
|---------|-------|
| Regular | 0.06% |
|---------|-------|



### Other Parameters

|                         |        |
|-------------------------|--------|
| Standard Deviation      | 13.34% |
| Sharpe Ratio            | 0.69   |
| Beta                    | 1.00   |
| Tracking Error (3 year) | 0.06%  |

**Note:** Standard Deviation, Sharpe Ratio & Beta are calculated on Annualised basis using 3 years history of monthly returns. Risk Free Rate assumed to be 6.90% (FBIL Overnight MIBOR as on 29 December 2023) for calculating Sharpe Ratio

### Minimum Application Amount:

#### For Transactions Directly with the Fund:

For Market Makers: The Creation Unit size for the scheme shall be 1,00,000 units and in multiples thereof.

For Large Investors: Min. application amount shall be Rs. 25 Crores and in multiples of Creation Unit Size

#### For Transactions on Stock Exchanges:

Units of ETF scheme can be traded (in lots of 1 Unit) during the trading hours on all trading days on NSE and BSE on which the Units are listed.

### NAV:

70.6855

## PORTFOLIO

| Issuer                            | % to Net Assets |
|-----------------------------------|-----------------|
| <b>BANKS</b>                      | <b>32.55%</b>   |
| HDFC Bank Limited                 | 15.72%          |
| ICICI Bank Limited                | 8.46%           |
| Axis Bank Limited                 | 3.79%           |
| Kotak Mahindra Bank Limited       | 3.31%           |
| IndusInd Bank Limited             | 1.26%           |
| <b>IT - Software</b>              | <b>15.03%</b>   |
| Infosys Limited                   | 6.67%           |
| Tata Consultancy Services Limited | 4.71%           |
| HCL Technologies Limited          | 1.88%           |
| Tech Mahindra Limited             | 0.96%           |
| Wipro Limited                     | 0.81%           |
| <b>Petroleum Products</b>         | <b>10.81%</b>   |
| Reliance Industries Limited       | 10.81%          |
| <b>Diversified FMCG</b>           | <b>7.84%</b>    |
| ITC Limited                       | 4.96%           |
| Hindustan Unilever Limited        | 2.88%           |
| <b>Automobiles</b>                | <b>5.36%</b>    |
| Mahindra & Mahindra Limited       | 2.00%           |
| Tata Motors Limited               | 1.70%           |
| Maruti Suzuki India Limited       | 1.66%           |
| <b>Construction</b>               | <b>5.17%</b>    |
| Larsen & Toubro Limited           | 5.17%           |
| <b>Consumer Durables</b>          | <b>3.72%</b>    |
| Titan Company Limited             | 1.86%           |
| Asian Paints Limited              | 1.86%           |

| Issuer                                     | % to Net Assets |
|--|-----------------|
| <b>Finance</b>                             | <b>3.58%</b>    |
| Bajaj Finance Limited                      | 2.47%           |
| Bajaj Finserv Limited                      | 1.11%           |
| <b>Telecom - Services</b>                  | <b>3.17%</b>    |
| Bharti Airtel Limited                      | 3.17%           |
| <b>Banks</b>                               | <b>2.99%</b>    |
| State Bank of India                        | 2.99%           |
| <b>Ferrous Metals</b>                      | <b>2.38%</b>    |
| Tata Steel Limited                         | 1.36%           |
| JSW Steel Limited                          | 1.02%           |
| <b>Power</b>                               | <b>1.79%</b>    |
| NTPC Limited                               | 1.79%           |
| <b>Pharmaceuticals &amp; Biotechnology</b> | <b>1.65%</b>    |
| Sun Pharmaceutical Industries Limited      | 1.65%           |
| <b>Cement &amp; Cement Products</b>        | <b>1.47%</b>    |
| UltraTech Cement Limited                   | 1.47%           |
| <b>POWER</b>                               | <b>1.31%</b>    |
| Power Grid Corporation of India Limited    | 1.31%           |
| <b>Food Products</b>                       | <b>1.15%</b>    |
| Nestle India Limited                       | 1.15%           |
| <b>Cash &amp; Current Assets</b>           | <b>0.05%</b>    |
| <b>Total Net Assets</b>                    | <b>100.00%</b>  |



## Investment Performance

NAV as on December 29, 2023: ₹ 70.6855

| Inception - July 18, 2016                | Since Inception | 5 Years | 3 Years | 1 Year |
|--|-----------------|---------|---------|--------|
| Aditya Birla Sun Life S&P BSE Sensex ETF | 13.39%          | 16.21%  | 16.14%  | 20.35% |
| Value of Std Investment of ₹ 10,000      | 25515           | 21183   | 15652   | 12029  |
| Benchmark - S&P BSE Sensex TRI           | 15.06%          | 16.29%  | 16.23%  | 20.39% |
| Value of Std Investment of ₹ 10,000      | 28448           | 21258   | 15687   | 12033  |
| Additional Benchmark - Nifty 50 TRI      | 14.78%          | 16.25%  | 17.24%  | 21.36% |
| Value of Std Investment of ₹ 10,000      | 27936           | 21220   | 16101   | 12130  |

Past performance may or may not be sustained in future. The above performance is of Regular Plan - Growth Option. Kindly note that different plans have different expense structure. Load and Taxes are not considered for computation of returns. When scheme/additional benchmark returns are not available, they have not been shown. Total Schemes Co- Managed by Fund Managers is 15. Total Schemes managed by Mr. Haresh Mehta is 15. Total Schemes managed by Mr. Pranav Gupta is 17. Refer annexure on page no. 166-167 to know more on performance of schemes managed by Fund Managers.

Note: The exit load (if any) rate levied at the time of redemption/switch-out of units will be the rate prevailing at the time of allotment of the corresponding units. Customers may request for a separate Exit Load Applicability Report by calling our toll free numbers 1800-270-7000 or from any of our Investor Service Centers.

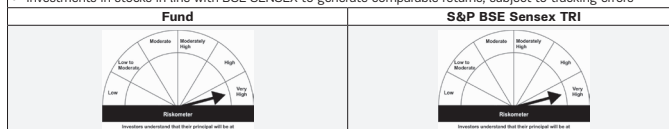
Standard deviation of daily tracking difference computed for a 1 year horizon. If the fund is non-existent for 1 year then since inception returns are considered.

| Tracking Differences | Regular |
|----------------------|---------|
| 1 Year (%)           | -0.04   |
| 3 Years (%)          | -0.09   |
| 5 Years (%)          | -0.08   |
| 10 Years (%)         | -       |
| Since Launch (%)     | -1.67   |

### Product Labeling Disclosures

**Aditya Birla Sun Life S&P BSE Sensex ETF**  
(An open ended scheme replicating BSE SENSEX index)

- long term capital growth
- Investments in stocks in line with BSE SENSEX to generate comparable returns, subject to tracking errors



\*Investors should consult their financial advisors if in doubt whether the product is suitable for them.

