

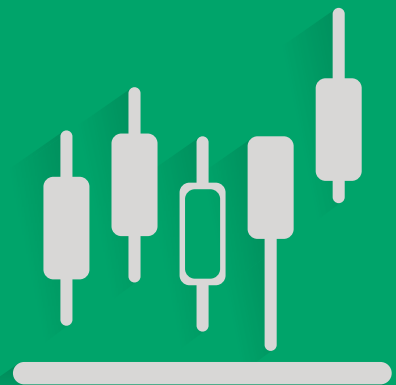
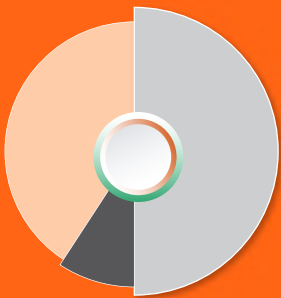


**Baroda**  
**BNP PARIBAS**  
MUTUAL FUND



# ANNUAL REPORT

FOR FY 2023-24



**30<sup>th</sup> ANNUAL TRUSTEE REPORT TO THE UNITHOLDERS OF BARODA BNP PARIBAS MUTUAL FUND**

**Dear Investors,**

The Board of Directors of Baroda BNP Paribas Trustee India Private Limited (“Trustee Company” or “Trustee”), Trustee to Baroda BNP Paribas Mutual Fund (“Mutual Fund”), has pleasure in presenting the 30<sup>th</sup> Annual Report and the audited accounts of the schemes of the Mutual Fund for the financial year ended March 31, 2024.

As on March 31, 2024, there were 37 Schemes under the Mutual Fund with Assets under Management (‘AUM’) of Rs. 32,195.61 crores.

**BRIEF BACKGROUND OF SPONSOR, TRUST, TRUSTEE COMPANY AND AMC**

**1. Sponsors**

**BANK OF BARODA (CO-SPONSOR)**

Bank of Baroda (BOB) is a body corporate under the Banking Companies (Acquisition and Transfer of Undertakings) Act, 1970. BOB was founded in 1908 by Maharaja Sayajirao Gaekwad III and was nationalised in 1969. Presently, BOB is an Indian state-owned entity in the banking and financial services sector. As on March 31, 2024, the government owns 63.97% of its paid-up share capital. Its shares are listed on the Bombay Stock Exchange (“BSE”) and National Stock Exchange (“NSE”).

BOB’s operations consist of Corporate Banking, Micro, Small and Medium Enterprise (MSME) Banking, Agriculture Banking, Retail Banking and others.

As on March 31, 2024, it had ₹ 13,26,957.84 crore and ₹ 10,90,505.80 crore in Global Deposits and Global Gross Advances respectively, with an Operating Profit of ₹ 30,965.23 Crore and ₹ 15,85,797.09 crore worth of Total Assets. BOB has 8,243 branches in India, with over 74,000 employees. Its international experience spans over 69 years, with 91 branches and offices (including branches of its subsidiaries) across 17 countries. For more information, please see <https://www.bankofbaroda.in/>.

**BNP PARIBAS ASSET MANAGEMENT ASIA LIMITED (CO-SPONSOR)**

BNP Paribas Asset Management Asia Limited (“BNPP Asia”) was incorporated in Hong Kong on October 29, 1991 and is licensed with the Securities and Futures Commission to conduct Type 1 (dealing in securities), Type 4 (advising on securities), Type 5 (advising on futures contracts) and Type 9 (asset management) regulated activities under the Securities and Futures Ordinance.

BNPP Asia specializes in the Asian markets for investment funds management /advisory and discretionary mandates as a part of BNP Paribas Asset Management, the autonomous asset management business of the BNP Paribas Group. For more information, please see <https://www.bnpparibas-am.hk/>

**2. Baroda BNP Paribas Mutual Fund**

Baroda BNP Paribas Mutual Fund (“Mutual Fund”) has been constituted as a trust in accordance with the provisions of the Indian Trusts Act, 1882 (2 of 1882), by BOB and BNPP Asia, as the Sponsors, and Baroda BNP Paribas Trustee India Private Limited as the Trustee Company as per the terms of the Trust Deed dated October 30, 1992 as amended vide the Supplement to the Deed of Trust dated August 12, 2008, Supplemental Deed dated July 30, 2012, the Deed of Variation dated September 27, 2018 and Deed of Variation dated March 14, 2022 (hereinafter collectively referred to as the “Baroda BNP Paribas Trust Deed”). Baroda BNP Paribas Mutual Fund has been registered with SEBI under the same registration number viz. SEBI Registration No. MF/018/94/02.

### 3. Baroda BNP Paribas Trustee India Private Limited

Baroda BNP Paribas Trustee India Private Limited acts as the Trustee (“Trustee Company”) as per the terms of the Trust Deed dated October 30, 1992 as amended vide the Supplement to the Deed of Trust dated August 12, 2008, Supplemental Deed dated July 30, 2012, the Deed of Variation dated September 27, 2018 and Deed of Variation dated March 14, 2022 (hereinafter collectively referred to as the “Baroda BNP Paribas Trust Deed”)

The Trustee Company through its Board of Directors, discharges obligations as Trustee of the Mutual Fund. The Trustee Company ensures that the transactions entered into by the AMC are in accordance with the SEBI (Mutual Funds) Regulations, 1996 and also reviews the activities carried on by the AMC.

The Trustee Company is the exclusive owner of the Trust Fund and holds the same in trust for the benefit of the unit holders. It has been discharging its duties and carrying out the responsibilities as provided in the SEBI (Mutual Funds) Regulations, 1996 (“SEBI MF Regulations”) and the Trust Deed. It seeks to ensure that the Mutual Fund and the schemes floated thereunder are managed by the AMC in accordance with the Trust Deed, the SEBI MF Regulations, directions and guidelines issued by SEBI, the Stock Exchanges, the Association of Mutual Funds in India (AMFI) and other regulatory agencies.

As on March 31, 2024, below is the shareholding pattern of the Trustee Company:

Sr. No.	Name of Shareholder(s)	Percentage holding
1.	Bank of Baroda	50.10%
2.	BNP Paribas Asset Management Asia Limited	49.90%
	<b>Total</b>	<b>100%</b>

DIRECTORS OF TRUSTEE COMPANY	
Mr. Deepak Narang	Independent Director
Mr. Ashok P. Jangid	Independent Director
Mr. Punit Saxena	Independent Director
Mr. Ashutosh Bishnoi	Independent Director
Mr. I.V.L. Sridhar	Associate Director
Ms. Jyothi Krishnan	Associate Director

### 4. Baroda BNP Paribas Asset Management India Private Limited

Baroda BNP Paribas Asset Management India Private Limited (“AMC”) is a private limited company incorporated under the Companies Act, 1956, having its Registered Office at 201(A) 2nd Floor, A wing, Crescenzo, C-38 & 39, G Block, Bandra-Kurla Complex, Mumbai -400051 Maharashtra, India. The paid-up equity share capital of the AMC is held by BOB (50.1%) and by BNP Paribas Asset Management Asia Limited (49.9%).

The AMC has been appointed as Asset Management Company of the Mutual Fund by the Trustee vide Investment Management Agreement (IMA) dated March 14, 2022 executed between the Trustee Company and the AMC.

DIRECTORS OF THE AMC	
Mr. Sanjay Sachdev	Independent Director
Ms. Aparna Sharma	Independent Director

Mr. Sethuram Iyer Neelakantan	Independent Director
Mr. Nagesh Alai	Independent Director
Ms. Shinjini Kumar	Independent Director
Mr. Sanjay Kumar Grover	Associate Director
Mr. David Vaillant	Associate Director
Mr. Vincent Trouillard-Perrot	Associate Director

**RISK MANAGEMENT SYSTEM**

SEBI vide its circular dated September 27, 2021 (now superseded by Master circular dated June 27, 2024), mandated the establishment of a full-fledged Risk Management framework for mutual funds in India covering risk management across functions of an AMC. The AMC has put in place a Risk Management Framework covering all aspects of the SEBI Circular.

**FUTURE OUTLOOK AND OPERATIONS OF THE SCHEMES**

The global economic outlook is beset with divergence across economies arising from the after-effects of wars, tight monetary conditions and their implications on global growth and inflation.

We expect 2024 to have different themes playing out guiding the global growth dynamics. We expect global growth in 2024 to be shaped by a smaller drag from monetary and fiscal tightening, a recovery in manufacturing activity, and an increased willingness of central banks to deliver growth supporting interest cuts if the growth falters.

Amidst all these global headwinds, India’s economy has been successfully navigating and charting a promising and optimistic growth outlook. The Indian economy, according to IMF estimates, will emerge as the world’s third largest economy by 2027-28, hopping over Japan and Germany, as its GDP crosses USD 5 trillion dollars. India's economy is expected to grow at the rate of 7% in FY25 (RBI estimates).

India’s inflation has been on a downward trajectory and is now within RBI’s tolerance band. However, food inflation continues to remain elevated whereas core inflation continues to be at historical lows. India’s high frequency indicators have remained in the expansionary zone. India’s Purchasing Manager Index (PMI), was 60.9 in June 2024 marking the 35<sup>th</sup> straight month of expansion. On the production front, the eight core industries’ index grew by 6.3% year-on-year in May 2024, reflecting a strong manufacturing sector. Rainfall has been picking up across the country in July 2024 and is on track for a normal monsoon year. This would provide support for the rural economy.

Favorable demographics, macro stability and growing private consumption is leading to structural long term economic growth in India. This optimism on economy is reflected in equity markets which have shown strong performance as well as increased retail participation.

While long-term economic prospects and therefore potential of equity markets remain strong, investors need to remember that equity markets can be volatile in short-term. As such the equity investors will do well to have a long-term horizon and an appropriate asset allocation.



## **Mutual Fund Industry Overview**

The Average Assets managed by the Indian mutual fund industry have grown from ₹. 40.05 trillion in FY 2022-23 to ₹55.01 trillion in FY 2023-24. That represents a 37% growth in assets over the last one year. The industry continued to see healthy growth in SIP accounts and flows from smaller towns. The proportionate share of active equity-oriented schemes (includes equity and balanced schemes) continues to grow and is now 57% of the industry assets up from 52% in FY 2022-23.

Passive investments have been the continuing growth story of FY 2023-24. The passive funds' Assets Under Management (AuM) has increased from ₹ 6,67,568 Cr in March 2023 (FY22-23) to ₹ 9,22,585 Cr in Mar 2024 (FY23-24). Both equity as well as debt passive funds recorded strong growth.

## **Investor Education Activity by the AMC**

Throughout the fiscal year 2023-24, the AMC organized a range of investor education programs using both physical and digital platforms. These initiatives aimed to help current and potential investors overcome misconceptions and hurdles related to mutual fund products while providing comprehensive education about Mutual Funds as investment avenue. A total of 99 such investor awareness programs were held, with 4,800+ participants attending across India. Additionally, the AMC is actively developing content to educate investors on various categories and sectors, utilizing media such as videos, gifs, images, and articles as part of the Investor Awareness Program (IAP) initiative in multiple languages, including English. The AMC is committed to expanding its outreach and conducting more IAP events throughout the year, leveraging social media to spread investor awareness.

## **Future Plans of the AMC**

The financial year 2023-24 was a year of consolidating the gains and synergies generated by the merger of the erstwhile Baroda MF and BNP Paribas MF. The AMC continued to invest in the platform and strengthened teams across investment management, sales, risk management, operations and other support areas. The AMC also increased geographic footprint by opening branches and adding to presence across the country. The AMC has been strengthening the distribution capabilities by increasing the breadth and depth of engagement with distribution network. Bank of Baroda continues to be a pillar of strength for the AMC's distribution and reach.

Progress of last FY: During the FY 2023-24, the AMC grew faster than the industry. The Average AUM during March 2024 was ₹ 36,308 crores up 49% year-on-year compared to the industry growth of 37%.

In the FY 2023-24, the AMC successfully launched new products, in both the active and passive categories, including its first passive equity and commodities funds viz., Baroda BNP Paribas NIFTY 50 Index Fund and Baroda BNP Paribas Gold ETF. The AMC also launched 3 equity funds –Baroda BNP Paribas Value Fund, Baroda BNP Paribas Small Cap Fund and Baroda BNP Paribas Innovation Fund during FY 23-24. The AMC has plans to continue to launch new funds based on assessment of opportunities and demand for such funds and ideas.

## INVESTMENT OBJECTIVES OF THE SCHEMES

**1. BARODA BNP PARIBAS LARGE CAP FUND (An Open-ended Equity Scheme predominantly investing in large cap stocks.)**

**Investment Objective:** The investment objective of the Scheme is to generate long-term capital growth from a diversified and actively managed portfolio of equity and equity related securities by predominantly investing in large market capitalization companies. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee /indicate any returns.

**2. BARODA BNP PARIBAS LARGE and MID CAP FUND (An Open-ended Equity Scheme investing in both large cap and mid cap stocks.)**

**Investment Objective:** The primary objective of the Scheme is to seek long term capital growth through investments in both large cap and mid cap stocks. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**3. BARODA BNP PARIBAS MID CAP FUND (An Open-ended Equity Scheme predominantly investing in mid cap stocks)**

**Investment Objective:** The investment objective of the Scheme seeks to generate long-term capital appreciation by investing primarily in companies with high growth opportunities in the mid capitalization segment. The fund will emphasize on companies that appear to offer opportunities for long-term growth and will be inclined towards companies that are driven by dynamic style of management and entrepreneurial flair.

However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**4. BARODA BNP PARIBAS SMALL CAP FUND (An Open-ended Equity Scheme predominantly investing in small cap stocks)**

**Investment Objective:** The Scheme seeks to generate long-term capital appreciation by investing predominantly in equity and equity related securities of small cap companies. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**5. BARODA BNP PARIBAS FLEXI CAP FUND (An Open-ended dynamic Equity Scheme investing across large cap, mid cap, small cap companies)**

**Investment Objective:** The Scheme seeks to generate long term capital appreciation by investing in a dynamic mix of equity and equity related instruments across market capitalizations. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**6. BARODA BNP PARIBAS MULTI CAP FUND (An Open-ended Equity Scheme investing across large cap, mid-cap and small cap stocks.)**

**Investment Objective:** The investment objective is to generate long term capital appreciation from an actively managed portfolio of equity & equity related instruments. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**7. BARODA BNP PARIBAS VALUE FUND (An Open-ended Equity Scheme following a value investment strategy)**

**Investment Objective:** The investment objective of the scheme is to generate long term capital appreciation from a diversified portfolio of predominantly equity and equity related instruments by following a value investment strategy. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**8. BARODA BNP PARIBAS FOCUSED FUND (An Open-ended Equity Scheme investing in maximum 25 stocks across market capitalization (i.e. multi cap stocks))**

**Investment Objective:** The Scheme seeks to generate long-term capital growth by investing in a concentrated portfolio of equity & equity related instruments of up to 25 companies across market capitalization. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**9. BARODA BNP PARIBAS ELSS TAX SAVER FUND (An Open-ended Equity Linked Saving Scheme with a statutory lock in of 3 years and tax benefit)**

**Investment Objective:** The investment objective of the Scheme is to generate long-term capital growth from a diversified and actively managed portfolio of equity and equity related securities along with income tax rebate, as may be prevalent from time to time. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**10. BARODA BNP PARIBAS INDIA CONSUMPTION FUND (An Open-ended Equity Scheme following consumption theme)**

**Investment Objective:** The primary investment objective of the Scheme is to seek to generate capital appreciation and provide long-term growth opportunities by investing in companies expected to benefit by providing products and services to the growing consumption needs of Indian consumers, which in turn is getting fuelled by high disposable income. The Scheme also seeks to generate income by investing in debt and money market securities. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**11. BARODA BNP PARIBAS BUSINESS CYCLE FUND (An Open-ended Equity Scheme following the Business Cycles theme)**

**Investment Objective:** The investment objective of the Scheme is to generate long term capital appreciation for investors by investing predominantly in equity and equity related securities with a focus on riding business cycles through dynamic allocation between various sectors and stocks at different stages of business cycles in the economy. However, there can be no assurance that the investment objective of the Scheme will be realized. The Scheme does not guarantee / indicate any returns.

**12. BARODA BNP PARIBAS BANKING AND FINANCIAL SERVICES FUND (An Open-ended Equity Scheme investing in the Banking and Financial Services sector)**

**Investment Objective:** The investment objective is to generate long term capital appreciation for unit holders from a portfolio invested predominantly in equity and equity related securities of companies engaged in the Banking & Financial Services Sector. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**13. BARODA BNP PARIBAS INNOVATION FUND (An Open-ended Equity Scheme investing in innovation theme)**

**Investment Objective:** The investment objective of the Scheme is to seek long term capital appreciation by investing atleast 80% of its net assets in equity/equity related instruments of companies focusing and benefitting from innovation. However, there is no assurance or guarantee that the investment objective of the scheme will be achieved.

**14. BARODA BNP PARIBAS AQUA FUND OF FUND (An Open-ended Fund of Fund Scheme investing in BNP Paribas Funds Aqua (Lux))**

**Investment Objective:** The primary investment objective of the Scheme is to seek capital appreciation by investing predominantly in units of BNP Paribas Funds Aqua (Lux). However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee / indicate any returns.

**15. BARODA BNP PARIBAS BALANCED ADVANTAGE FUND (An Open-ended balanced advantage fund)**

**Investment Objective:** The primary objective of the Scheme is to generate capital appreciation by investing in a portfolio of equity or equity linked securities while the secondary objective is to generate income through investments in debt and money market instruments. It also aims to manage risk through active asset allocation. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**16. BARODA BNP PARIBAS AGGRESSIVE HYBRID FUND (An Open-ended Hybrid Scheme investing predominantly in equity and equity related instruments)**

**Investment Objective:** The Scheme seeks to generate income and capital appreciation by investing in a diversified portfolio of equity and equity related instruments and fixed income instruments. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**17. BARODA BNP PARIBAS MULTI ASSET FUND (An Open-ended Scheme investing in equity, debt and Gold ETF)**

**Investment Objective:** The investment objective of the Scheme is to seek to generate long term capital growth by investing in equity and equity related securities, debt & money market instruments, REITs / InVITs and Gold ETF. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**18. BARODA BNP PARIBAS EQUITY SAVINGS FUND (An Open-ended Scheme investing in equity, arbitrage and debt instruments.)**

**Investment Objective:** The primary objective of the Scheme is to generate capital appreciation and income by using arbitrage opportunities, investment in equity / equity related instruments and debt/ money market instruments. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**19. BARODA BNP PARIBAS CONSERVATIVE HYBRID FUND (An Open-ended Hybrid Scheme investing predominantly in debt instruments)**

**Investment Objective:** The primary objective of the Scheme is to generate regular returns through investments primarily in Debt and Money Market Instruments. The secondary objective of the Scheme is to generate long-term capital appreciation by investing a portion of the Scheme's assets in equity and equity related securities. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**20. BARODA BNP PARIBAS ARBITRAGE FUND (An Open-ended Scheme investing in arbitrage opportunities)**

**Investment Objective:** The primary investment objective of the Scheme is to generate income and capital appreciation by investing in a combination of diversified portfolio of equity and equity related instruments, including use of equity derivatives strategies and arbitrage opportunities with exposure in debt and fixed income instruments. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**21. BARODA BNP PARIBAS LIQUID FUND (An Open-ended liquid Scheme. A Relatively Low Interest Rate Risk and Moderate Credit Risk Scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate income with a high level of liquidity by investing in a portfolio of money market and debt securities. There is no assurance that the investment objective of the Scheme will be realized.

**22. BARODA BNP PARIBAS OVERNIGHT FUND (An Open-ended Debt Scheme investing in overnight securities. A Relatively Low Interest Rate Risk and Relatively Low Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate returns, commensurate with low risk and providing high level of liquidity, through investments made primarily in overnight securities having maturity of one business day. However, there can be no assurance that the investment objective of the Scheme will be realized.

**23. BARODA BNP PARIBAS ULTRA SHORT DURATION FUND (An Open-ended ultra short term Debt Scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 months and 6 months. A Relatively Low Interest Rate Risk and Moderate Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate regular income by investing in a portfolio of debt and money market instruments such that the Macaulay duration of the portfolio is between 3 months – 6 months. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**24. BARODA BNP PARIBAS LOW DURATION FUND (An Open-ended Low Duration Debt Scheme investing in instruments such that Macaulay duration of portfolio is between 6 months and 12 months. A relatively low interest rate risk and moderate credit risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to provide income consistent with the prudent risk from a portfolio comprising investment in Debt & Money Market instruments such that the Macaulay duration of the portfolio is between 6 months - 12 months. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**25. BARODA BNP PARIBAS MONEY MARKET FUND (An Open-ended Debt Scheme investing in money market instruments. A Relatively Low Interest Rate Risk and Moderate Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to provide reasonable returns, commensurate with low risk while providing a high level of liquidity, through investments made in money market instruments. However,

there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**26. BARODA BNP PARIBAS BANKING AND PSU BOND FUND (An Open-ended Debt Scheme predominantly investing in debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal Bonds. A relatively High Interest Rate Risk and Moderate Credit Risk scheme)**

**Investment Objective:** The Scheme seeks to provide regular income through a portfolio of debt and money market instruments consisting predominantly of securities issued by entities such as Banks, Public Sector Undertakings (PSUs), Public Financial Institutions and Municipal Bonds. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**27. BARODA BNP PARIBAS SHORT DURATION FUND (An Open-ended short term Debt Scheme investing in instruments such that the Macaulay duration of the portfolio is between 1 year and 3 years. A Moderate Interest Rate Risk and Moderate Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate income and capital gains through investments in a portfolio of debt and money market instruments. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**28. BARODA BNP PARIBAS CREDIT RISK FUND (SCHEME HAS ONE SEGREGATED PORTFOLIO) (An Open-ended debt scheme predominantly investing in AA and below rated corporate bonds (excluding AA+ rated corporate bonds. A Relatively High Interest Rate Risk and High Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate returns by investing in debt and money market instruments across the credit spectrum. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**29. BARODA BNP PARIBAS CORPORATE BOND FUND (An Open-ended Debt Scheme predominantly investing in AA+ and above rated corporate bonds. A relatively high interest rate risk and moderate credit risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate income and capital gains through investments predominantly in AA+ and above rated corporate bonds. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**30. BARODA BNP PARIBAS DYNAMIC BOND FUND (An Open-ended Dynamic Debt Scheme investing across duration. A Relatively High Interest Rate Risk and Moderate Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate income through investments in a range of Debt and Money Market Instruments of various maturities with a view to maximising income while maintaining an optimum balance between yield, safety and liquidity.

However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**31. BARODA BNP PARIBAS GILT FUND (An Open-ended Debt Scheme investing in government securities across maturity. A Relatively High Interest Rate Risk and Low Credit Risk scheme)**



**Investment Objective:** The primary objective of the Scheme is to generate income by investing in a portfolio of government securities. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns.

**32. BARODA BNP PARIBAS MEDIUM DURATION FUND (SCHEME HAS ONE SEGREGATED PORTFOLIO) (An Open-ended Medium Term Debt Scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 years and 4 years. A relatively high interest rate risk and moderate credit risk scheme)**

**Investment Objective:** The investment objective of the Scheme is to seek to optimize returns by from a portfolio comprising investment in Debt & Money Market instruments such that the Macaulay duration of the portfolio is between 3 year and 4 years.

However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

**33. BARODA BNP PARIBAS FLOATER FUND (An Open ended Debt Scheme predominantly investing in floating rate instruments. A relatively High Interest Rate Risk and Moderate Credit Risk scheme)**

**Investment Objective:** The primary objective of the Scheme is to generate regular income through investment in a portfolio comprising predominantly of floating rate instruments and fixed rate instruments swapped for floating rate returns. The Scheme may also invest a portion of its net assets in fixed rate debt and money market instruments. However, there can be no assurance or guarantee that the investment objective of the scheme would be achieved.

**34. BARODA BNP PARIBAS NIFTY SDL DECEMBER 2026 INDEX FUND (An Open-ended Target Maturity Index Fund replicating/ tracking the NIFTY SDL December 2026 Index. A relatively high interest rate risk and relatively low credit risk scheme)**

**Investment Objective:** The investment objective of the Scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty SDL December 2026 Index before expenses, subject to tracking errors, fees and expenses.

However, there is no assurance that the objective of the Scheme will be realised and the Scheme does not assure or guarantee any returns.

**35. BARODA BNP PARIBAS NIFTY SDL DECEMBER 2028 INDEX FUND (An Open-ended Target Maturity Index Fund replicating/ tracking the NIFTY SDL December 2028 Index. A relatively high interest rate risk and relatively low credit risk scheme)**

**Investment Objective:** The investment objective of the Scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty SDL December 2028 Index before expenses, subject to tracking errors, fees and expenses.

However, there is no assurance that the objective of the Scheme will be realised and the Scheme does not assure or guarantee any returns.

**36. BARODA BNP PARIBAS Nifty 50 Index FUND (An Open-ended Scheme replicating / tracking the NIFTY 50 Total Return Index)**

**Investment Objective:** The investment objective of the Scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty 50 Total Returns Index before expenses, subject to tracking errors, fees and expenses. However, there is no assurance that the objective of the Scheme will be realized, and the Scheme does not assure or guarantee any returns.

**37. BARODA BNP PARIBAS Gold ETF (An Open-ended Scheme replicating/tracking domestic price of Gold)**

**Investment Objective:** The investment objective of the Scheme is to provide investment returns closely corresponding to the Domestic Price of Gold before expenses, subject to tracking errors, fees and expenses by investing in physical gold. However, there is no assurance that the objective of the Scheme will be realized, and the Scheme does not assure or guarantee any returns.

**POTENTIAL RISK CLASS MATRIX OF THE SCHEMES AS ON MARCH 31, 2024**

Refer Annexure 1.

**PERFORMANCE OF ALL SCHEMES AS ON MARCH 31, 2024**

Refer Annexure 2.

**SIGNIFICANT ACCOUNTING POLICIES**

The Significant accounting policies form part of the Notes to the Accounts annexed to the Balance Sheet of the Schemes in Full Annual report. Accounting policies applied are in accordance with Securities and Exchange Board of India (Mutual Funds) Regulations, 1996.

**INVESTMENT IN FOREIGN SECURITIES BY MUTUAL FUNDS**

As per para 12.19 of SEBI Master Circular SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90 dated June 27, 2024 pertaining to ‘Overseas Investment’, a Mutual Fund may invest in foreign securities and overseas ETFs subject to following limits:

Foreign Securities	US \$ 1 Billion
Overseas ETFs	US \$ 300 Million

As on March 31, 2024, none of the schemes of the Mutual Fund invest in foreign securities, except Baroda BNP Paribas Aqua Fund of Fund (BBNPP Aqua). BBNPP Aqua is a feeder fund of fund launched in May 2021 investing upto 98% of its net assets in BNP Paribas Funds Aqua (Lux) (Underlying Fund), with rest invested into money market instruments and/or money market/overnight/liquid schemes, in order to meet liquidity requirements. The amount of overseas investment by BBNPP Aqua is USD 7.07 mn as on March 31, 2024.

**DETAILS OF UNCLAIMED DIVIDENDS & REDEMPTIONS**

Scheme Name	Unclaimed Dividend		Unclaimed Redemption	
	No. of investors	Amount(Rs.)	No. of investors	Amount(Rs.)
Baroda BNP Paribas Aggressive Hybrid Fund	92	3,78,825	24	6,01,560
Baroda BNP Paribas Arbitrage Fund	10	3,42,484	10	1,19,865
Baroda BNP Paribas Balanced Advantage Fund	89	9,04,072	144	51,40,344
Baroda BNP Paribas Banking and Financial Services Fund	9	77,457	15	6,35,718
Baroda BNP Paribas Business Cycle Fund	-	-	18	17,57,893
Baroda BNP Paribas Conservative Hybrid Fund	139	9,94,277	208	9,83,982
Baroda BNP Paribas Corporate Bond Fund	8	1,03,501	67	89,909
Baroda BNP Paribas Credit Risk Fund (scheme has one segregated portfolio)	9	2,25,868	8	1,25,013

Scheme Name	Unclaimed Dividend		Unclaimed Redemption	
	No. of investors	Amount(Rs.)	No. of investors	Amount(Rs.)
Baroda BNP Paribas Dynamic Bond Fund	81	9,23,986	559	2,60,843
Baroda BNP Paribas ELSS Tax Saver Fund	6,155	3,80,14,653	1,422	84,47,774
Baroda BNP Paribas Equity Savings Fund	1	4,124	21	13,10,589
Baroda BNP Paribas Flexi Cap Fund	-	-	11	8,57,407
Baroda BNP Paribas Focused Fund	10	1,51,049	11	2,95,450
Baroda BNP Paribas Aqua Fund of Fund	-	-	4	5,96,959
Baroda BNP Paribas Gilt Fund	40	54,337	12	40,211
Baroda BNP Paribas India Consumption Fund	12	68,164	26	4,37,468
Baroda BNP Paribas Large and Mid Cap Fund	4	10,036	19	4,65,577
Baroda BNP Paribas Large Cap Fund	2,162	2,02,15,941	290	76,08,720
Baroda BNP Paribas Liquid Fund	62	1,83,547	1,154	41,43,737
Baroda BNP Paribas Low Duration Fund	19	1,24,221	497	25,05,565
Baroda BNP Paribas Medium Duration Fund (scheme has one segregated portfolio)	121	4,17,071	11	1,09,861
Baroda BNP Paribas Mid Cap Fund	949	83,45,888	212	62,64,357
Baroda BNP Paribas Multi Cap Fund	9,157	9,78,08,915	3,533	1,23,91,642
Baroda BNP Paribas Overnight Fund	2	276	23	1,92,334
Baroda BNP Paribas Short Duration Fund	14	21,444	88	6,34,358
Baroda BNP Paribas Multi Asset Fund	-	-	3	1,06,430
Baroda BNP Paribas Value Fund	-	-	3	2,91,964
Baroda BNP Paribas Floater Fund	2	4,979	-	-
Baroda BNP Paribas Banking and PSU Bond Fund	1	507	-	-
Baroda BNP Paribas Small Cap Fund	1	7,146	-	-
Baroda BNP Paribas Fixed Maturity Plan - Series P	-	-	4	2,46,566
Baroda Equity Trigger	-	-	4	62,804
Baroda FMP 367 S4	-	-	1	1,56,894
Baroda Hybrid Fund	-	-	5	4,05,881
Baroda Pioneer 90 Day FMP - Series 2	1	6	-	-
Baroda Pioneer Children Fund	-	-	2	54,275
Baroda Income Fund	-	-	5	46,171
BNP Paribas - Series 23 - Plan C	-	-	1	4
BNP Paribas - Series 23- Plan D	-	-	1	6
BNP Paribas - Series 11 - Plan B	-	-	10	1,04,729
BNP Paribas - Series 12 - Plan A	-	-	14	4,65,116
BNP Paribas - Series 12 - Plan B	-	-	13	2,51,392
BNP Paribas - Series 12 - Plan C	-	-	7	26,80,301
BNP Paribas - Series 13 - Plan A	-	-	21	3,50,861
BNP Paribas - Series 13 - Plan B	-	-	31	6,32,077
BNP Paribas - Series 14 - Plan C	-	-	2	7,339
BNP Paribas - Series 16 - Plan B	1	976	39	27,364
BNP Paribas - Series 20 - Plan B	-	-	1	4

Scheme Name	Unclaimed Dividend		Unclaimed Redemption	
	No. of investors	Amount(Rs.)	No. of investors	Amount(Rs.)
BNP Paribas - Series 20 - Plan C	1	975	-	-
BNP Paribas - Series 23 - Plan E	-	-	1	53,920
BNP Paribas Capital Protection Oriented Fund -Sr 1	4	25,601	5	77,630
BNP Paribas Government Securities Fund	3	672	1	1,224
BNP Paribas Interval Fund Series 2	-	-	5	29,545
BNP Paribas Multi Manager Fund	-	-	1	16,116
BNP Paribas Multi Manager Fund Series2 A	-	-	5	214
BNP Paribas Multi Manager Fund Series2B	-	-	282	99,652
BNP Paribas Multi Manager Series 3	-	-	1,940	9,17,376
<b>Grand Total</b>	<b>19,159</b>	<b>16,94,10,996</b>	<b>10,794</b>	<b>6,31,02,993</b>

Baroda BNP Paribas Mutual Fund has unidentified unclaimed dividend and redemption amounts of Rs.2.49 Crores as of March 31, 2024 (Rs.2.49 Crores as of March 31, 2023). As represented by the management, these amount are not recorded in the schemes financial statements as it pertains to unidentified investors prior to March 31, 2008. Had this amount been identified, it would have been recorded as asset and liability in the respective schemes resulting in no impact in net asset value. Further, there is unidentified unclaimed refund amount of Rs. 0.58 crores as of March 31, 2024 (Rs. 0.58 crores as on March 31, 2023). Had the schemes for these amounts been identified, it would have been recorded as asset and liability in the respective schemes resulting in no impact in net asset value.

Investors may write to [service@barodabnpparibasmf.in](mailto:service@barodabnpparibasmf.in) or call on 1800-267-0189 (Monday to Saturday, 9 AM to 7 PM), to get any details on unclaimed amounts.

### INVESTOR COMPLAINTS

In terms of clause 5.13 of SEBI Master Circular SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90 dated June 27, 2024 pertaining to 'Disclosure of investor complaints with respect to Mutual Funds', the data on redressal of complaints received against Mutual Fund during FY 2023-2024 is provided in **Annexure 3**.

### PROXY VOTING POLICY AND RELATED DETAILS

(a) In terms of para 6.16 of SEBI Master Circular SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90 dated June 27, 2024 pertaining to 'Role of Mutual Funds in Corporate Governance of Public Listed Companies', the general policies and procedures for exercising the voting rights in respect of shares held by the Mutual Fund (key extract) is provided in **Annexure 4**.

(b) The summary of votes cast during the FY 2023-24 by AMC was as follows:

BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PRIVATE LIMITED					
F.Y.	Quarter	Total no. of resolutions	Break-up of Vote decision		
			For	Against	Abstained
2023-24	Quarter 1 (April - June)	305	284	21	0
	Quarter 2 (July - Sept)	1349	1274	60	15
	Quarter 3 (Oct - Dec)	102	97	5	0
	Quarter 4 (Jan - Mar)	238	230	8	0

For the complete voting details, Unitholders can log on to the website of the Fund at [www.barodabnpparibasmf.in](http://www.barodabnpparibasmf.in)

## STEWARDSHIP POLICY OF THE MUTUAL FUND

Unit holders may note that pursuant to the Annexure 10 of SEBI Master Circular SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90 dated June 27, 2024 on stewardship code for all Mutual Funds and all categories of AIFs, in relation to their investment in listed equities, the Board of Directors of the AMC and Trustee Company have adopted a Stewardship policy to enhance the quality of engagement between institutional investors and the investee companies to help improve the corporate governance practices with a view to enhance long term returns to investors.

As required under Principle 6 of the Stewardship guidelines, Mutual Fund should report periodically on their stewardship activities. Accordingly, the status on principles under Stewardship Code for the period April 01, 2023 to March 31, 2024, is provided as **Annexure 5**.

## DISCLOSURE OF CHANGES IN RISK-O-METER

In terms of para 17.4 of SEBI Master Circular SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90 dated June 27, 2024 pertaining to 'Product Labeling in Mutual Funds', details on changes in risk-o-meter of the schemes of the Mutual Fund during FY 2023-24 is provided in **Annexure 6**.

## DISCLOSURE PERTAINING TO NAV ADJUSTED FOR SWING FACTOR ALONG WITH PERFORMANCE IMPACT

Swing pricing refers to a process for adjusting a scheme's Net Asset Value (NAV) to effectively pass on transaction costs stemming from net capital activity (i.e., flows into or out of the fund) to the investors associated with that activity. This would help to ensure fairness of treatment to all the Unitholders i.e. whether entering, exiting or remaining invested in mutual fund schemes, particularly during market dislocation.

Accordingly, mandatory full swing during market dislocation times shall apply for the applicable schemes as per the framework and as disclosed in the respective scheme related documents.

In terms of SEBI circular dated September 29, 2021, disclosures pertaining to NAV adjusted for swing factor shall be made available by the AMC in the prescribed format in the Scheme Information Document and in scheme wise Annual Reports and Abridged summary thereof and on the website in case swing pricing framework has been made applicable for a mutual fund scheme.

During the period of the report, there were no circumstances which warranted application of swing pricing for any of schemes of the Fund.

## STATUTORY INFORMATION & LIABILITIES

The Sponsor is not responsible or liable for any loss resulting from the operations of the schemes beyond the initial contribution of Rs.10 lakh for setting up the Fund and such other accretions/ additions to the same. The associates of the Sponsor / AMC are not responsible or liable for any loss or shortfall resulting from the operations of the scheme(s). The price and redemption value of the units and income from them can go up as well as down with the fluctuations in the market value of its underlying investments.

Full Annual Report is disclosed on the Fund'S website (<https://www.barodabnpparibasmf.in/downloads/scheme-financials>) and on the website of AMFI ([www.amfiindia.com](http://www.amfiindia.com)) and shall be available for inspection at the Head Office of the Fund. On written request, present and prospective unitholder /investors can obtain copy of the Trust Deed, the full Annual Report of the Mutual Fund and AMC and scheme related documents at a nominal price. Further, the Annual report of the AMC is also available on the website i.e. [www.barodabnpparibasmf.in](http://www.barodabnpparibasmf.in)

Unit holders are requested to update their e-mail ids and mobile numbers so as to receive communication electronically as part of the “Go Green” initiative of SEBI.

## **ACKNOWLEDGEMENT**

We wish to thank the Unitholders of the Mutual Fund for their overwhelming response and support throughout the year and also extend gratitude to the Government of India, SEBI, RBI, AMFI and the Financial Intelligence Unit (FIU) for the guidance and support provided by them. Further, we would also like to take this opportunity to express our appreciation towards the Registrar and Transfer Agent, Fund Accountant, Stock Exchanges, Custodian, Bankers, Auditors, Distributors and Brokers for their support. Lastly, we would like to place on record our appreciation of the contributions made by the dedicated and committed team of employees of the AMC and Trustee Company.

**For and on behalf of the Board of Trustees of Baroda BNP Paribas Mutual Fund**

Sd/-

**Deepak Narang**

**Chairman**

**Baroda BNP Paribas Trustee India Private Limited**

Place: Mumbai

Date: July 18, 2024



**Annexure 1 - POTENTIAL RISK CLASS MATRIX OF THE BARODA BNP  
PARIBAS MUTUAL FUND SCHEMES AS ON MARCH 31, 2024**

**1. BARODA BNP PARIBAS LIQUID FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)		<b>B-I</b>	
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)			

**2. BARODA BNP PARIBAS OVERNIGHT FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk →	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk ↓			
Relatively Low: Class I (MD<=1 year)	<b>A-I</b>		
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)			

**3. BARODA BNP PARIBAS ULTRA SHORT DURATION FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)		<b>B-I</b>	
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)			

**4. BARODA BNP PARIBAS LOW DURATION FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)		<b>B-I</b>	
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)			

**5. BARODA BNP PARIBAS MONEY MARKET FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)		<b>B-I</b>	
Moderate: Class II (MD<=3 year)			

**Annexure 1 - POTENTIAL RISK CLASS MATRIX OF THE BARODA BNP  
PARIBAS MUTUAL FUND SCHEMES AS ON MARCH 31, 2024**

Relatively High: Class III (Any MD)			
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**6. BARODA BNP PARIBAS BANKING and PSU BOND FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)		<b>B-III</b>	

**7. BARODA BNP PARIBAS SHORT DURATION FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)		<b>B-II</b>	
Relatively High: Class III (Any MD)			

**8. BARODA BNP PARIBAS CREDIT RISK FUND (SCHEME HAS ONE SEGREGATED PORTFOLIO)**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)			<b>C-III</b>

**9. BARODA BNP PARIBAS CORPORATE BOND FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)		<b>B-III</b>	

**10. BARODA BNP PARIBAS DYNAMIC BOND FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			

**Annexure 1 - POTENTIAL RISK CLASS MATRIX OF THE BARODA BNP  
PARIBAS MUTUAL FUND SCHEMES AS ON MARCH 31, 2024**

Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)		<b>B-III</b>	

**11. BARODA BNP PARIBAS GILT FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)	<b>A-III</b>		

**12. BARODA BNP PARIBAS MEDIUM DURATION FUND (SCHEME HAS ONE SEGREGATED PORTFOLIO)**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)		<b>B-III</b>	

**13. BARODA BNP PARIBAS NIFTY SDL DECEMBER 2026 INDEX FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)	<b>A-III</b>		

**14. BARODA BNP PARIBAS NIFTY SDL DECEMBER 2028 INDEX FUND**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV>=12)	Moderate: Class B (CRV>=10)	Relatively High: Class C (CRV<10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD<=1 year)			
Moderate: Class II (MD<=3 year)			
Relatively High: Class III (Any MD)	<b>A-III</b>		

**Annexure 1 - POTENTIAL RISK CLASS MATRIX OF THE BARODA BNP  
PARIBAS MUTUAL FUND SCHEMES AS ON MARCH 31, 2024**

**15. BARODA BNP PARIBAS FLOATER FUND**

**16.**

<b>Potential Risk Class (PRC) matrix*</b>			
Credit Risk (Max)→	Relatively Low: Class A (CRV $\geq$ 12)	Moderate: Class B (CRV $\geq$ 10)	Relatively High: Class C (CRV $<$ 10)
Interest Rate Risk (Max)↓			
Relatively Low: Class I (MD $\leq$ 1 year)			
Moderate: Class II (MD $\leq$ 3 year)			
Relatively High: Class III (Any MD)		<b>B-III</b>	

MD=Macaulay Duration, CRV=Credit Risk Value.

\*The PRC matrix denotes the maximum risk that the respective Scheme can take i.e. maximum interest rate risk (measured by MD of the Scheme) and maximum credit risk (measured by CRV of the Scheme)

**Glossary:**

**A-I: A scheme with Relatively Low Interest rate risk and Relatively Low Credit Risk.**

**A-III: A scheme with Relatively High Interest rate Risk and Low Credit Risk**

**B-I: A scheme with Relatively Low Interest rate Risk and Moderate Credit Risk.**

**B-II: A scheme with Moderate Interest rate Risk and Moderate Credit Risk.**

**B-III: A scheme with Relatively High Interest rate Risk and Moderate Credit Risk.**

**C-III: A scheme with Relatively High Interest rate Risk and Relatively High Credit Risk.**

**PERFORMANCE OF SCHEMES AS ON MARCH 31, 2024**
**Equity Schemes**

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
<b>1</b>	<b>Baroda BNP Paribas Large Cap Fund</b>							
	Regular Plan	21.69	39.95	18.73	17.54	16.47	--	23-Sep-04
	Direct Plan	22.41	41.61	20.16	18.92	--	16.57	01-Jan-13
	Nifty 100 TRI (Benchmark)	17.48	34.68	16.95	15.49	15.73	14.21	
	Performance Commentary:	The Scheme has outperformed the Benchmark in last 6-months, 1-year, 3-years, 5-years & since inception period. Right sector selection has contributed to this outperformance.						
<b>2</b>	<b>Baroda BNP Paribas Mid Cap Fund</b>							
	Regular Plan	17.39	46.70	22.22	21.95	12.70	--	02-May-06
	Direct Plan	18.24	48.84	24.08	23.75	--	20.35	01-Jan-13
	Nifty Midcap 150 TRI (Benchmark)	17.64	57.34	26.48	23.30	14.79	19.46	
	Performance Commentary:	The Scheme has underperformed in 1-year due to underweight position in Banking & Financial Services.						
<b>3</b>	<b>Baroda BNP Paribas India Consumption Fund</b>							
	Regular Plan	15.38	38.51	18.50	19.14	19.62	--	07-Sep-18
	Direct Plan	16.24	40.54	20.26	20.93	--	21.43	07-Sep-18
	NIFTY India Consumption TRI (Benchmark)	20.10	42.53	20.64	17.16	13.90	13.90	

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	Performance Commentary:	The Scheme has outperformed since inception period. However, it has underperformed in last 1-year and 6-months due to overweight position in Financial sector.						
<b>4</b>	<b>Baroda BNP Paribas Business Cycle Fund</b>							
	Regular Plan	23.64	44.42	N.A.	N.A.	14.81	--	<b>15-Sep-21</b>
	Direct Plan	24.42	46.23	N.A.	N.A.	--	16.50	<b>15-Sep-21</b>
	BSE 500 TRI (Benchmark)	17.40	40.03	N.A.	N.A.	13.62	13.62	
	Performance Commentary:	The Scheme has outperformed on a 6-month, 1-year & since Inception basis. Active sector selection contributed to outperformance.						
<b>5</b>	<b>Baroda BNP Paribas Large and Midcap Fund</b>							
	<b>Regular Plan</b>	23.66	47.36	22.64	N.A.	27.23	--	<b>04-Sep-20</b>
	<b>Direct Plan</b>	24.44	49.21	24.42	N.A.	--	29.20	<b>04-Sep-20</b>
	BSE 250 Large & Midcap TRI (Benchmark)	17.60	38.55	18.67	N.A.	24.71	24.71	
	<b>Performance Commentary:</b>	The Scheme has outperformed in last 6 month and 1 year and since inception. Right sector selection has contributed to steady outperformance						
<b>6</b>	<b>Baroda BNP Paribas Focused Fund</b>							
	<b>Regular Plan</b>	16.73	39.52	18.02	15.83	11.22	--	<b>06-Oct-17</b>
	<b>Direct Plan</b>	17.79	42.08	20.09	17.70	--	12.96	<b>06-Oct-17</b>
	Nifty 500 TRI (Benchmark)	17.50	40.36	19.26	17.18	14.97	14.97	
	<b>Performance Commentary:</b>	The Scheme has underperformed in last one year due to being underweight in Financials and Pharma sector.						
<b>7</b>	<b>Baroda BNP Paribas Multi Cap Fund</b>							



		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	<b>Regular Plan</b>	21.75	45.75	22.48	19.39	15.56	--	<b>12-Sep-03</b>
	<b>Direct Plan</b>	22.36	47.20	23.76	20.63	--	16.69	<b>01-Jan-13</b>
	Nifty 500 Multicap 50:25:25 TRI (Benchmark)	17.51	47.41	22.25	19.36	N.A.	16.42	
	<b>Performance Commentary:</b>	Scheme has outperformed benchmark in 6-months, 3-year and 5-year category and since inception due to right sector allocation as well as bottom-up stock picks. However, on 1 year basis the Scheme has underperformed the benchmark due to underweight position in Oil & Gas sector.						
<b>8</b>	<b>Baroda BNP Paribas Flexi Cap Fund</b>							
	<b>Regular Plan</b>	18.15	39.78	N.A.	N.A.	20.44	--	<b>17-Aug-22</b>
	<b>Direct Plan</b>	18.87	41.85	N.A.	N.A.	--	22.39	<b>17-Aug-22</b>
	Nifty 500 TRI (Benchmark)	17.50	40.36	N.A.	N.A.	19.45	19.45	
	<b>Performance Commentary:</b>	There is marginal under performance in 1 year due to lower allocation to Oil & Gas sector.						
<b>9</b>	<b>Baroda BNP Paribas ELSS Tax Saver Fund</b>							
	<b>Regular Plan</b>	20.78	41.96	17.27	16.62	11.74	--	<b>05-Jan-06</b>
	<b>Direct Plan</b>	21.50	43.65	18.67	17.97	--	15.83	<b>01-Jan-13</b>
	Nifty 500 TRI (Benchmark)	17.50	40.36	19.26	17.16	13.40	14.95	
	<b>Performance Commentary:</b>	The Scheme has outperformed the benchmark in 6-month and 1-year period due to right sector allocation and stock selection.						
<b>10</b>	<b>Baroda BNP Paribas Value Fund</b>							
	<b>Regular Plan</b>	22.13	N.A.	N.A.	N.A.	40.17	--	<b>07-Jun-23</b>
	<b>Direct Plan</b>	23.09	N.A.	N.A.	N.A.	--	42.48	<b>07-Jun-23</b>

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	Nifty 500 TRI (Benchmark)	17.50	N.A.	N.A.	N.A.	34.56	34.56	
	<b>Performance Commentary:</b>	The Scheme has outperformed the benchmark since inception on account of right stock call and sector selection.						
<b>11</b>	<b>Baroda BNP Paribas Banking and Financial Services Fund</b>							
	<b>Regular Plan</b>	12.67	28.81	11.91	10.50	12.10	--	<b>22-Jun-12</b>
	<b>Direct Plan</b>	13.34	30.38	13.04	11.50	--	11.77	<b>01-Jan-13</b>
	Nifty Financial Services TRI (Benchmark)	6.07	17.36	11.00	11.53	15.94	14.19	
	<b>Performance Commentary:</b>	The Scheme has outperformed on a 6 months, 1 year and 3-year basis due to right stock selection.						
<b>12</b>	<b>Baroda BNP Paribas Aqua Fund of Fund (Formerly Baroda BNP Paribas Funds Aqua Fund of Fund)</b>							
	<b>Regular Plan</b>	21.55	17.69	N.A.	N.A.	7.44	--	<b>07-May-21</b>
	<b>Direct Plan</b>	22.20	18.94	N.A.	N.A.	--	8.63	<b>07-May-21</b>
	MSCI World Index (Benchmark)	21.77	26.79	N.A.	N.A.	11.70	11.70	
	<b>Performance Commentary:</b>	Fund has underperformed the Benchmark in last 1 year based on underlying Fund underperforming. Global macro events have impacted the performance of underlying companies. This being a thematic fund, performance is not strictly comparable to broad based index like MSCI World Index.						
<b>HYBRID SCHEMES</b>								
<b>13</b>	<b>Baroda BNP Paribas Balanced Advantage Fund</b>							
	<b>Regular Plan</b>	12.97	27.60	13.77	14.95	15.01	--	<b>14-Nov-18</b>
	<b>Direct Plan</b>	13.64	29.15	15.27	16.47	--	16.60	<b>14-Nov-18</b>

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	NIFTY 50 Hybrid Composite Debt 50:50 Index (Benchmark)	9.21	18.81	11.08	11.90	12.55	12.55	
	<b>Performance Commentary:</b>	The Scheme has outperformed benchmark index since inception as well as on 1-year, 3-year,5-year basis due to right equity allocation and sector allocation.						
<b>14</b>	<b>Baroda BNP Paribas Aggressive Hybrid Fund</b>							
	<b>Regular Plan</b>	17.39	33.43	16.39	16.20	13.88	--	<b>07-Apr-17</b>
	<b>Direct Plan</b>	18.37	35.64	18.36	18.13	--	15.74	<b>07-Apr-17</b>
	CRISIL Hybrid 35+65 - Aggressive Index (Benchmark)	13.01	27.20	14.06	14.10	12.99	12.99	
	<b>Performance Commentary:</b>	The Scheme has outperformed on a 6-month, 1-year, 3-year, 5-year and since inception. Appropriate equity allocation and sector selection has led to outperformance.						
<b>15</b>	<b>Baroda BNP Paribas Equity Savings Fund</b>							
	<b>Regular Plan</b>	8.71	16.76	8.32	N.A.	8.78	--	<b>25-Jul-19</b>
	<b>Direct Plan</b>	9.26	17.94	9.45	N.A.	--	9.94	<b>25-Jul-19</b>
	NIFTY Equity Savings Index TRI- (Benchmark)	7.47	15.37	9.51	N.A.	10.16	10.16	
	<b>Performance Commentary:</b>	The Scheme has outperformed the benchmark in 6 month and 1-year on account of appropriate net equity allocation and sectoral selection.						
<b>16</b>	<b>Baroda BNP Paribas Conservative Hybrid Fund</b>							
	<b>Regular Plan</b>	7.00	13.50	7.21	7.44	7.27	--	<b>23-Sep-04</b>
	<b>Direct Plan</b>	7.81	15.32	8.91	9.12	--	9.62	<b>01-Jan-13</b>
	CRISIL Hybrid 85+15 - Conservative Index (Benchmark)	6.33	12.40	7.47	9.02	8.65	9.09	

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	<b>Performance Commentary:</b>	The Scheme has outperformed the benchmark on 6 month and 1-year, led by appropriate equity allocation and right sectoral allocation.						
17	<b>Baroda BNP Paribas Multi Asset Fund</b>							
	<b>Regular Plan</b>	16.64	28.38	N.A.	N.A.	21.54	--	<b>19-Dec-22</b>
	<b>Direct Plan</b>	17.56	30.58	N.A.	N.A.	--	23.64	<b>19-Dec-22</b>
	65% of Nifty 500 TRI + 20% of NIFTY Composite Debt Index + 15% of INR Price of Gold (Benchmark)	14.77	29.19	N.A.	N.A.	19.16	19.16	
	<b>Performance Commentary:</b>	The Scheme has outperformed benchmark over 6 months. In 1-year time period, the scheme has underperformed marginally due to higher exposure to FMCG.						
18	<b>Baroda BNP Paribas Arbitrage Fund</b>							
	<b>Regular Plan</b>	3.64	7.57	5.24	5.18	5.51	--	<b>28-Dec-16</b>
	<b>Direct Plan</b>	4.01	8.30	5.94	5.85	--	6.17	<b>28-Dec-16</b>
	Nifty 50 Arbitrage Index (Benchmark)	3.85	8.10	5.71	5.10	4.98	4.98	
	<b>Performance Commentary:</b>	The Scheme has marginally underperformed in 1year basis due to rolls generating marginally lower returns. On 5-year basis, the Scheme has outperformed.						
<b>DEBT SCHEMES</b>								
19	<b>Baroda BNP Paribas Liquid Fund</b>							
	<b>Regular Plan</b>	3.60	7.15	5.41	5.19	6.93	--	<b>21-Feb-02</b>
	<b>Direct Plan</b>	3.66	7.27	5.52	5.29	--	6.88	<b>01-Jan-13</b>
	CRISIL Liquid Debt A-I Index (Benchmark)	3.64	7.25	5.53	5.27	6.69	6.72	

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	<b>Performance Commentary:</b>	The Scheme has focused on accrual strategy with good credit quality portfolio as well as liquidity driven interest rate calls. The Scheme has managed to provide returns in line with index performance.						
<b>20</b>	<b>Baroda BNP Paribas Ultra Short Duration Fund</b>							
	<b>Regular Plan</b>	3.62	7.30	5.62	5.68	6.05	--	<b>01-Jun-18</b>
	<b>Direct Plan</b>	3.72	7.52	5.80	5.87	--	6.24	<b>01-Jun-18</b>
	CRISIL Ultra Short Duration Debt A-I Index (Benchmark)	3.80	7.61	5.76	5.94	6.28	6.28	
	<b>Performance Commentary:</b>	The Scheme focuses on liquidity driven interest rate calls along with accrual strategy with good credit quality portfolio. The scheme marginally trails its benchmark Index returns as scheme was running slightly lower duration as compared to index.						
<b>21</b>	<b>Baroda BNP Paribas Low Duration Fund as</b>							
	<b>Regular Plan</b>	3.07	6.83	4.94	5.53	7.30	--	<b>21-Oct-05</b>
	<b>Direct Plan</b>	3.39	7.63	5.74	6.36	--	7.61	<b>01-Jan-13</b>
	CRISIL Low Duration Debt A-I Index (Benchmark)	3.59	7.58	5.63	6.19	7.27	7.49	
	<b>Performance Commentary:</b>	The Scheme focuses on liquidity driven interest rate calls along with accrual strategy with good credit quality portfolio. The Scheme performed close to benchmark in different tenors.						
<b>22</b>	<b>Baroda BNP Paribas Money Market Fund</b>							
	<b>Regular Plan</b>	3.49	7.01	5.06	N.A.	4.92	--	<b>19-Jun-19</b>
	<b>Direct Plan</b>	3.59	7.21	5.29	N.A.	--	5.18	<b>19-Jun-19</b>
	CRISIL Money Market A-I Index (Benchmark)	3.77	7.51	5.72	N.A.	5.65	5.65	
	<b>Performance Commentary:</b>	The Scheme's investment strategy is focused on money market instruments per SEBI regulations; where the duration call depends on the spreads between different tenors on the money market curve.						

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
		The scheme trails its benchmark index returns as the scheme was running lower duration as compared to index and yields in general have fallen.						
<b>23</b>	<b>Baroda BNP Paribas Overnight Fund</b>							
	<b>Regular Plan</b>	3.35	6.71	5.09	N.A.	4.67	--	<b>25-Apr-19</b>
	<b>Direct Plan</b>	3.39	6.79	5.16	N.A.	--	4.75	<b>25-Apr-19</b>
	CRISIL Liquid Overnight Index (Benchmark)	3.41	6.83	5.23	N.A.	4.79	4.79	
	<b>Performance Commentary:</b>	The Scheme has been deploying funds in line with the mandate in overnight instruments only. The Scheme performance is in line with the benchmark returns.						
<b>24</b>	<b>Baroda BNP Paribas Short Duration Fund</b>							
	<b>Regular Plan</b>	3.56	7.23	5.04	5.94	7.42	--	<b>30-Jun-10</b>
	<b>Direct Plan</b>	3.91	7.96	5.77	6.69	--	7.90	<b>01-Jan-13</b>
	CRISIL Short Duration Debt A-II Index (Benchmark)	3.79	7.54	5.43	6.59	7.61	7.61	
	<b>Performance Commentary:</b>	The Scheme dynamically takes interest rate calls as well as assets are deployed based on spreads calls between sovereign and AAA corporate bonds. The Scheme performance is in line with the performance benchmark across tenors.						
<b>25</b>	<b>Baroda BNP Paribas Banking and PSU Bond Fund</b>							
	<b>Regular Plan</b>	3.67	6.95	4.59	N.A.	4.20	--	<b>17-Dec-20</b>
	<b>Direct Plan</b>	3.88	7.75	5.14	N.A.	--	4.74	<b>17-Dec-20</b>
	CRISIL Banking and PSU Debt A-II Index (Benchmark)	3.72	7.48	5.29	N.A.	4.91	4.91	



		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	<b>Performance Commentary:</b>	The Scheme dynamically takes interest rate calls as well as asset are deployed based on mandate given by regulator majorly in PSU bonds and to some extent in Sovereign bonds. The Scheme performance is in line with the performance benchmark in last 1 year.						
<b>26</b>	<b>Baroda BNP Paribas Credit Risk Fund (scheme has one segregated portfolio)</b>							
	<b>Regular Plan</b>	3.83	7.71	8.86	7.03	7.85	--	<b>23-Jan-15</b>
	<b>Direct Plan</b>	4.25	8.55	9.71	7.87	--	8.86	<b>23-Jan-15</b>
	CRISIL Credit Risk Debt B-II Index (Benchmark)	3.70	8.26	6.73	7.92	8.19	8.19	
	<b>Performance Commentary:</b>	The Scheme is focused on identifying healthy companies with AA or below rating as per the regulations. The aim is on higher accrual/lower duration and potential upgrade issuers to make gains from spread compression. The Scheme has performed in line with the benchmark performance.						
<b>27</b>	<b>Baroda BNP Paribas Corporate Bond Fund</b>							
	<b>Regular Plan</b>	3.85	7.70	4.49	4.15	6.72 <sup>^</sup>	--	<b>10-May-10</b>
	<b>Direct Plan</b>	4.05	8.11	4.96	4.62	--	6.85	<b>01-Jan-13</b>
	CRISIL Corporate Debt A-II Index (Benchmark)	3.77	7.53	5.39	6.87	8.10	8.14	
	<b>Performance Commentary:</b>	The Scheme is positioned to deploy in highly rated corporate bonds as per the regulation. The Scheme has performed in line with the benchmark especially over last 1 year.						
<b>28</b>	<b>Baroda BNP Paribas Dynamic Bond Fund</b>							
	<b>Regular Plan</b>	4.12	7.61	5.10	5.54	7.51	--	<b>23-Sep-04</b>
	<b>Direct Plan</b>	4.63	8.66	6.20	6.58	--	7.89	<b>01-Jan-13</b>
	CRISIL Dynamic Bond A-III Index (Benchmark)	4.32	8.08	5.40	7.45	7.71	7.90	

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	<b>Performance Commentary:</b>	The Scheme is positioned to take active duration calls and spread calls between G-secs and Bonds. The performance of the Scheme is in line with the performance of the benchmark.						
<b>29</b>	<b>Baroda BNP Paribas Medium Duration Fund (scheme has one segregated portfolio)</b>							
	<b>Regular Plan</b>	3.67	7.50	5.01	3.38	5.52	--	<b>05-Mar-14</b>
	<b>Direct Plan</b>	3.81	7.80	5.41	3.85	--	6.18	<b>05-Mar-14</b>
	CRISIL Medium Duration Debt A-III Index (Benchmark)	3.73	7.44	5.08	7.18	8.14	8.14	
	<b>Performance Commentary:</b>	The Scheme is positioned to take active duration calls in the specified duration bucket as per regulation. The performance of the Scheme is in line with the benchmark over last 1 year.						
<b>30</b>	<b>Baroda BNP Paribas Floater Fund</b>							
	<b>Regular Plan</b>	7.22	N.A.	N.A.	N.A.	7.92	--	<b>26-Apr-23</b>
	<b>Direct Plan</b>	7.64	N.A.	N.A.	N.A.	--	8.35	<b>26-Apr-23</b>
	CRISIL Low Duration Debt A-I Index (Benchmark)	7.45	N.A.	N.A.	N.A.	7.40	7.40	
	<b>Performance Commentary:</b>	The Scheme is positioned to take a minimum position in floating rate bonds both G-sec and corporate bonds as per regulation. The Scheme's performance is in line with the benchmark.						
<b>31</b>	<b>Baroda BNP Paribas Nifty SDL December 2026 Index Fund</b>							
	<b>Regular Plan</b>	3.65	6.83	N.A.	N.A.	6.90	--	<b>25-Jan-23</b>
	<b>Direct Plan</b>	3.81	7.15	N.A.	N.A.	--	7.22	<b>25-Jan-23</b>
	NIFTY SDL December 2026 Index (Benchmark)	4.04	7.51	N.A.	N.A.	7.45	7.45	

		Last 6 Months	Last 1 Year	Last 3 years	Last 5 years	Since Inception – Regular Plan	Since Inception – Direct Plan	Date of Inception of the Scheme
	<b>Performance Commentary:</b>	Since this is an index scheme, the allocation of the Scheme is in the index stocks. The Scheme marginally trails its benchmark index returns as Scheme was running slightly lower duration as compared to benchmark index.						
<b>32</b>	<b>Baroda BNP Paribas Nifty SDL December 2028 Index Fund</b>							
	<b>Regular Plan</b>	3.80	7.34	N.A.	N.A.	7.91	--	<b>24-Mar-23</b>
	<b>Direct Plan</b>	3.95	7.66	N.A.	N.A.	--	8.23	<b>24-Mar-23</b>
	NIFTY SDL December 2028 Index (Benchmark)	4.25	8.13	N.A.	N.A.	8.70	8.70	
	<b>Performance Commentary:</b>	Since this is an index scheme, the allocation of the Scheme is in the index stocks. The performance of the Scheme is in line with the index and within the permissible tracking error in the last one year.						
<b>33</b>	<b>Baroda BNP Paribas Gilt Fund</b>							
	<b>Regular Plan</b>	4.43	8.39	5.01	6.19	6.27	--	<b>21-Mar-02</b>
	<b>Direct Plan</b>	4.59	8.73	5.64	6.89	--	8.27	<b>01-Jan-13</b>
	CRISIL Dynamic Gilt Index (Benchmark)	4.99	8.61	5.67	7.20	7.46	7.57	
	<b>Performance Commentary:</b>	Gilt fund is mandated to take duration calls in G-Secs of varied maturity. The Scheme has consistently maintained duration with a view of falling rates. The Scheme marginally trails its benchmark index returns as Scheme was running slightly lower duration as compared to benchmark index.						

RBI Conversion rate applied for the portfolio valuation for the Indian Feeder, is used for converting benchmark figures from USD to INR in Baroda BNP Paribas Funds Aqua Fund of Fund.

**Past performance may or may not be sustained in future and should not be used as a basis of comparison with other investments.** Where performance for particular period is not available, the same is indicated as NA. Returns do not take into account the load, if any. Returns are for growth option. Performance of Baroda BNP Paribas Small Cap Fund, Baroda BNP Paribas Innovation Fund, Baroda BNP Paribas Nifty 50 Index Fund and Baroda BNP Paribas Gold ETF are not provided as these schemes have not completed 6 months as on March 31, 2024.

^The inception date of Baroda BNP Paribas Corporate Bond Fund-Regular Plan is November 8, 2008. However, since there was no continuous NAV history available for this plan prior to May 10, 2010, the point to point return from since inception may not be the true representation of the performance of the scheme. Hence, the returns since May 10, 2010 have been considered for calculating performance for since inception period.

Redressal of Complaints received during the period :	April 01, 2023 to March 31,2024
Name of the Mutual Fund	Baroda BNP Paribas Mutual Fund
Total Number of Folios as on March 31,2024	1172764

**Part A: Total complaints report (including complaints received through SCORES)**

Complaint code	Type of complaint#	(a) No. of complaints pending at the beginning of the period	(b) No of complaints received during the period	Action on (a) and (b)									
				Resolved					Non Actionable*	Pending			
				Within 30 days	30-60 days	60-180 days	Beyond 180 days	Average time taken ^ (in days)		0-3 months	3-6 months	6-12 months	Beyond 12 months
I A	Non receipt of amount declared under Income Distribution cum Capital Withdrawal option	0	0	0	0	0	0	0	0	0	0	0	0
I B	Interest on delayed payment of amount declared under Income Distribution cum Capital Withdrawal option	0	1	1	0	0	0	12		0	0	0	0
I C	Non receipt of Redemption Proceeds	0	2	2	0	0	0	4		0	0	0	0
I D	Interest on delayed payment of Redemption	0	11	11	0	0	0	9		0	0	0	0
II A	Non receipt of Statement of Account/Unit Certificate	0	1	1	0	0	0	1		0	0	0	0
II B	Discrepancy in Statement of Account	0	0	0	0	0	0	0		0	0	0	0
II C	Data corrections in Investor details	0	205	205	0	0	0	2		0	0	0	0
II D	Non receipt of Annual Report/Abridged Summary	0	0	0	0	0	0	0		0	0	0	0
III A	Wrong switch between Schemes	0	0	0	0	0	0	0		0	0	0	0

III B	Unauthorized switch between Schemes	0	0	0	0	0	0	0	0	0	0	0	0
III C	Deviation from Scheme attributes	0	0	0	0	0	0	0	0	0	0	0	0
III D	Wrong or excess charges/load	0	0	0	0	0	0	0	0	0	0	0	0
III E	Non updation of changes viz. address, PAN, bank details, nomination, etc	0	3	3	0	0	0	4	0	0	0	0	0
III F	Delay in allotment of Units	0	0	0	0	0	0	0	0	0	0	0	0
III G	Unauthorized Redemption	0	0	0	0	0	0	0	0	0	0	0	0
IV	Others	0	80	76	0	0	0	7	4	0	0	0	0

# including against its authorized persons/ distributors/ employees. etc.

\*Non actionable means the complaint that are incomplete / outside the scope of the mutual fund

^ Average Resolution time is the sum total of time taken to resolve each complaint in days, in the current month divided by total number of complaints resolved in the current month.

**Part B: Report on complaints received through SCORES**

Complaint code	Type of complaint#	(a) No. of complaints pending at the beginning of the period	(b) No of complaints received during the period	Action on (a) and (b)									
				Resolved					Non Actionable*	Pending			
				Within 30 days	30-60 days	60-180 days	Beyond 180 days	Average time taken ^ (in days)		0-3 months	3-6 months	6-12 months	Beyond 12 months
I A	Non receipt of amount declared under Income Distribution cum Capital Withdrawal option	0	0	0	0	0	0	0	0	0	0	0	0
I B	Interest on delayed payment of amount declared under Income Distribution cum Capital Withdrawal option	0	1	1	0	0	0	12	0	0	0	0	0
I C	Non receipt of Redemption Proceeds	0	0	0	0	0	0	0	0	0	0	0	0
I D	Interest on delayed payment of Redemption	0	0	0	0	0	0	0	0	0	0	0	0
II A	Non receipt of Statement of Account/Unit Certificate	0	0	0	0	0	0	0	0	0	0	0	0
II B	Discrepancy in Statement of Account	0	0	0	0	0	0	0	0	0	0	0	0
II C	Data corrections in Investor details	0	0	0	0	0	0	0	0	0	0	0	0
II D	Non receipt of Annual Report/Abridged Summary	0	0	0	0	0	0	0	0	0	0	0	0
III A	Wrong switch between Schemes	0	0	0	0	0	0	0	0	0	0	0	0
III B	Unauthorized switch between Schemes	0	0	0	0	0	0	0	0	0	0	0	0
III C	Deviation from Scheme attributes	0	0	0	0	0	0	0	0	0	0	0	0
III D	Wrong or excess charges/load	0	0	0	0	0	0	0	0	0	0	0	0
III E	Non updation of changes viz. address, PAN, bank details, nomination, etc	0	2	2	0	0	0	5	0	0	0	0	0

III F	Delay in allotment of Units	0	0	0	0	0	0	0	0	0	0	0	0
III G	Unauthorized Redemption	0	0	0	0	0	0	0	0	0	0	0	0
IV	Others	0	3	3	0	0	0	11	0	0	0	0	0

# including against its authorized persons/ distributors/ employees.  
etc.

\*Non actionable means the complaint that are incomplete / outside  
the scope of the mutual fund

^ Average Resolution time is the sum total of time taken to resolve each complaint in days, in the current month divided  
by total number of complaints resolved in the current month.

<b>Part C: Trend of monthly disposal of complaints (including complaints received through SCORES)</b>					
SN	Month	Carried forward from previous month	Received	Resolved*	Pending**
1	Apr-23	0	11	10	1
2	May-23	1	14	15	0
3	Jun-23	0	13	13	0
4	Jul-23	0	20	19	1
5	Aug-23	1	18	17	2
6	Sep-23	2	23	24	1
7	Oct-23	1	19	19	1
8	Nov-23	1	42	43	0
9	Dec-23	0	30	27	3
10	Jan-24	3	23	24	2
11	Feb-24	2	23	25	0
12	Mar-24	0	67	63	4

\*Should include complaints of previous months resolved in the current month. If any.

\*\* Should include total complaints pending as on the last day of the month, if any.



**Part D: Trend of annual disposal of complaints (including complaints received through SCORES)**

SN	Year	Carried forward from previous year	Received during the year	Resolved during the year	Pending during the year
1	2017-18	0	172	172	0
2	2018-19	0	166	166	0
3	2019-20	0	74	74	0
4	2020-21	0	61	61	0
5	2021-22	0	177	176	1
6	2022-23	1	103	104	0
7	2023-24	0	303	299	4

## KEY EXTRACT OF PROXY VOTING POLICY

SEBI vide its Circular no. SEBI/IMD/CIR No 18 / 198647 /2010 dated March 15, 2010 (now superseded by Master circular dated June 27, 2024) mandated all the AMC's to disclose their general policies and procedures for exercising the voting rights in respect of their shareholdings on their respective website as well as in the annual report distributed to the unit holders.

Accordingly, Baroda BNP Paribas Asset Management India Private Limited (AMC) has outlined "Proxy Voting Policy" (the Policy) which set out the expectations of public companies in which the AMC invest, on behalf of its schemes. The expectations are clearly laid out through a set of principles which create a framework by which AMC executes its ownership responsibilities.

The following principles describe AMC's expectations of public companies in which investments are made. They act as a guiding framework by which AMC executes its ownership responsibilities. These governance measures and voting principles shall be applied to all the companies including the group /associate companies of the AMC and to the companies that have subscribed to the units of the schemes.

1. Act in the long-term interests of shareholders;
2. Align incentive structures with long-term interests of shareholders;
3. Ensure strong independent presence within board structure;
4. Disclose accurate, adequate, and timely information;
5. Treat shareholders equitable and protect minority rights;
6. Facilitate the execution of shareholders rights;
7. Ensure good environmental and social performance;

The AMC shall vote in the interest of its unit holders. AMC shall act with appropriate care, skill, prudence and diligence. AMC has constituted a Proxy Voting Committee to decide on the voting matters. This Committee is empowered to establish voting guidelines and is responsible to ensure that these guidelines and procedures are followed. As voting is considered as an integral part of the investment process, the final responsibility for voting lies with the Head of Investment Department.

The Members of this Committee are as follows:

- i. Chief Executive Officer (CEO)
- ii. Chief Investment Officer – Equity (CIO - Equity)
- iii. Equity Fund Managers
- iv. Head of Compliance
- v. Chief Operating Officer & Chief Financial Officer (COO & CFO)
- vi. Chief Investment Officer – Fixed Income or a Fixed Income Fund Manager as nominated by CIO-Fixed Income can join by invitation.

Quorum of the Committee shall be at least 3 members. Frequency of the meeting shall be determined basis the receipt of the meeting notice from the specified (investee) companies. Committee may decide on method of conduct of meeting.

The policy provides for guidelines and detailed information on how AMC will vote on the most common voting items like:

1. Financial Statements / Director and Auditor Reports
2. Appointment of Auditors and Approval of Audit Fees
3. Article Amendments
4. Board elections
5. Discharge of Board and Management
6. Remuneration of directors
7. Share Issuance Requests
8. Authorized Capital
9. Share Repurchase Plan/Buy Back of Shares
10. Debt restructuring
11. Mergers and Acquisition
12. Corporate Restructuring including Spin-offs, Asset Sales and Liquidations
13. Voting Procedures
14. Inadequate Information
15. Environmental and Social Performance
16. Other Matters

AMC understands its fiduciary duty to vote and that voting decisions may affect the value of shareholdings. Therefore, AMC will generally attempt to process every proxy it receives for all domestic securities. However, there may be situations in which AMC may be unable to vote a proxy, or may choose not to vote a proxy, such as where: (i) proxy ballot was not received from the custodian, (ii) a meeting notice was received too late; (iii) the AMC held shares on the record date but has sold them prior to the meeting date i.e. where the Investment Manager has no economic interest on the day of voting etc.; (iv) the AMC believes it is not in the best interest of the investors to vote the proxy for any other reason not enumerated herein, etc.

The vote will be cast at Mutual Fund Level. However, in case Fund Manager/(s) of any specific scheme has strong view against the views of Fund Manager/(s) of the other schemes, the voting at scheme level will be allowed subject to recording of detailed rationale for the same.

**The unit holders are requested to please visit our website [www.barodabnpparibasmf.in](http://www.barodabnpparibasmf.in) for detailed copy of above stated Policy.**

**BARODA BNP PARIBAS MUTUAL FUND****Report on Stewardship Code for Financial Year 2023 – 2024**

Pursuant to SEBI Circular no. CIR/CFD/CMD1/168/2019 dated December 24, 2019 (now superseded by Master Circular dated June 27, 2024), all Mutual Funds must follow a **Stewardship Code** with regard to schemes' investments in listed equities of investee companies.

The Stewardship Code is a principles-based framework that assists institutional investors in fulfilling their responsibilities to help them protect and enhance the value of their clients and beneficiaries. It includes key principles regarding monitoring of investee companies by having engagement with the company management, voting on shareholder resolutions pertaining to the companies and disclosures relating thereto.

Under Principle 6 of the Stewardship guidelines, Mutual Funds should report periodically on their stewardship activities. A status on the principles under Stewardship Code for the period April 01, 2023 to March 31, 2024, is provided below:

Sr.	Principles of Stewardship Code	Status for Baroda BNP Paribas Mutual Fund
1.	Institutional Investors should formulate a comprehensive policy on the discharge of their stewardship responsibilities, publicly disclose it, review and update it periodically,	Complied. The AMC has formulated the Stewardship Code (Code). The Code is approved by the Board of Directors of the AMC and Trustee Company. The Code is disclosed on the AMC's website, <a href="http://www.barodabnpparibasmf.in">www.barodabnpparibasmf.in</a> .
2.	Institutional investors should have a clear policy on how they manage conflicts of interest in fulfilling their stewardship responsibilities and publicly disclose it.	Complied. The Code lists instances of potential conflict between the AMC and unitholder's interest. The AMC ensures that unitholder's interest is given paramount importance at all times.
3.	Institutional investors should monitor their investee companies.	Complied. The investment team interacts with the company management, reviews company's financials, business updates/outlook, broker reports, attends management calls by companies and access publicly available information as part of monitoring of the Company.
4.	Institutional investors should have a clear policy on intervention in their investee companies. Institutional investors should also have a clear policy for collaboration with other Institutional investors where required, to preserve the interests of the ultimate investors, which should be disclosed.	Complied. The AMC has mentioned as part of the Code the steps to be taken incase of any significant concern identified eg. poor corporate governance practices, lawsuits/litigations, non-compliance with applicable regulations, wherein AMC believes a need for intervention has arisen to protect value of its investment and discharging its responsibility to its unitholders. There have been no instances which required intervention by the Investment team during FY 23-24.
5.	Institutional investors should have a clear policy on voting and disclosure of voting activity.	Complied. The AMC has formulated a Voting Policy which is available on its website, <a href="http://www.barodabnpparibasmf.in">www.barodabnpparibasmf.in</a> . Further, on a quarterly basis, disclosures on votes cast during the quarter is disclosed on AMC's website.
6.	Institutional investors should report periodically on their stewardship activities.	Complied. This report has been uploaded on AMC's website under Statutory Disclosures and also being sent to investors as part of the annual report of the Mutual Fund for FY 23-24.

**ANNUAL DISCLOSURE OF CHANGE IN RISK LEVEL OF SCHEMES OF BARODA BNP PARIBAS MUTUAL FUND**  
**(as on March 31, 2024 along with number of times the risk level has changed over the year)**  
(Pursuant to clause 17.4.1(k) of Master SEBI Circular SEBI/HO/IMD/IMD-PoD-1/P/CIR/2024/90 dated June 27, 2024)

Scheme Name	Risk-o-meter level at start of the financial year	Risk-o-meter level at end of the financial year	Number of changes in Risk-o-meter during the financial year
Baroda BNP Paribas Aggressive Hybrid Fund	Very High	Very High	0
Baroda BNP Paribas Arbitrage Fund	Low	Low	2
Baroda BNP Paribas Balanced Advantage Fund	Very High	Very High	0
Baroda BNP Paribas Banking & Financial Services Fund	Very High	Very High	0
Baroda BNP Paribas Banking and PSU Bond Fund	Moderate	Moderate	0
Baroda BNP Paribas Business Cycle Fund	Very High	Very High	0
Baroda BNP Paribas Conservative Hybrid Fund	Moderately High	Moderately High	0
Baroda BNP Paribas Corporate Bond Fund	Moderate	Moderate	0
Baroda BNP Paribas Credit Risk Fund (Scheme has one segregated portfolio)	Moderately High	Moderately High	0
Baroda BNP Paribas Dynamic Bond Fund	Moderate	Moderate	0
Baroda BNP Paribas ELSS Tax Saver Fund	Very High	Very High	0
Baroda BNP Paribas Equity Savings Fund	Moderately High	Moderately High	0
Baroda BNP Paribas Flexi Cap Fund	Very High	Very High	0
Baroda BNP Paribas Floater Fund*	-	Low	1
Baroda BNP Paribas Focused Fund	Very High	Very High	0
Baroda BNP Paribas Aqua Fund of Fund	Very High	Very High	0
Baroda BNP Paribas Gilt Fund	Moderately High	Moderate	1
Baroda BNP Paribas Gold ETF*	-	High	0
Baroda BNP Paribas Innovation Fund*	-	Very High	0
Baroda BNP Paribas India Consumption Fund	Very High	Very High	0
Baroda BNP Paribas Large & Mid Cap Fund	Very High	Very High	0
Baroda BNP Paribas Large Cap Fund	Very High	Very High	0
Baroda BNP Paribas Liquid Fund	Low to Moderate	Low to Moderate	2
Baroda BNP Paribas Low Duration Fund	Low to Moderate	Moderate	1
Baroda BNP Paribas Medium Duration Fund	Moderate	Moderate	0
Baroda BNP Paribas Mid Cap Fund	Very High	Very High	0
Baroda BNP Paribas Money Market Fund	Low to Moderate	Low to Moderate	2
Baroda BNP Paribas Multi Asset Fund	Very High	Very High	0
Baroda BNP Paribas Multi Cap Fund	Very High	Very High	0
Baroda BNP Paribas NIFTY 50 Index Fund*	-	Very High	0
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	Moderate	Moderate	2
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	Moderate	Moderate	0
Baroda BNP Paribas Overnight Fund	Low	Low	0
Baroda BNP Paribas Short Duration Fund	Moderate	Moderate	0
Baroda BNP Paribas Small Cap Fund*	-	Very High	0
Baroda BNP Paribas Ultra Short Duration Fund	Low to Moderate	Low to Moderate	0
Baroda BNP Paribas Value Fund*	-	Very High	0

Notes: Risk level as on March 31, 2024 is calculated basis the respective scheme portfolio as on the said date.

\*: These Schemes were launched during the Financial Year 2023 - 2024 hence Risk-o-meter level at the start of the financial year has been kept blank.

**Baroda BNP Paribas Asset Management India Private Limited**

Registered Office: 201(A) 2nd Floor, A wing, Crescenzo, C-38 & 39, G Block, Bandra-Kurla Complex, Mumbai, Maharashtra, India - 400 051

Corporate Identity Number (CIN): U65991MH2003PTC142972

Website: www.barodabnp-paribasmf.in • Toll Free: 1800 267 0189

**MUTUAL FUND INVESTMENTS ARE SUBJECT TO MARKET RISKS, READ ALL SCHEME RELATED DOCUMENTS CAREFULLY.**

## INDEPENDENT AUDITOR'S REPORT

To the Trustees of  
Baroda BNP Paribas Mutual Fund

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the accompanying financial statements of the schemes mentioned below (collectively 'the Schemes'), which comprise the Balance Sheets as at 31 March 2024, the Revenue Accounts, the Cash Flow Statements and the Statement of changes in net assets attributable to unit holders of the Schemes for the year/period then ended, and notes to the financial statements, including a summary of material accounting policies and other explanatory information.

Name of the Schemes
Baroda BNP Paribas Mid Cap Fund
Baroda BNP Paribas Large Cap Fund
Baroda BNP Paribas ELSS Tax Saver Fund (Formerly Baroda BNP Paribas ELSS Fund)
Baroda BNP Paribas Focused Fund
Baroda BNP Paribas India Consumption Fund
Baroda BNP Paribas Flexi Cap Fund
Baroda BNP Paribas Multi Cap Fund
Baroda BNP Paribas Banking & Financial Services Fund
Baroda BNP Paribas Large & Mid Cap Fund
Baroda BNP Paribas Business Cycle Fund
Baroda BNP Paribas Innovation Fund
Baroda BNP Paribas Value Fund
Baroda BNP Paribas Small Cap Fund

In our opinion and to the best of our information and according to the explanations given to us, the financial statements of the Schemes give a true and fair view in conformity with the accounting principles generally accepted in India, including the accounting policies and standards specified in the Ninth Schedule to the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 and amendments thereto ('the SEBI Regulations'):

- in the case of Balance Sheets, of the state of affairs of the respective Scheme as at 31 March 2024;
- in the case of the Revenue Accounts, of the surplus for the respective Schemes for the year/period, as applicable, ended on that date;
- in the case of the Cash Flow Statements, of the cash flow of the respective Schemes for the year/period, as applicable, ended on that date; and
- in the case of Statement of changes in net assets, of the changes in net assets attributable to the unit holders of the respective Schemes for the year/period, as applicable, ended on that date.

#### Basis for Opinion

We conducted our audit of the financial statements in accordance with the Standards on Auditing (SAs) issued by the Institute of Chartered Accountants of India ("the ICAI"). Our responsibilities under those Standards are further described in the 'Auditor's Responsibilities for the Audit of the Financial Statements' section of our report. We are independent of the Schemes in accordance with the 'Code of

Ethics' issued by the ICAI together with the ethical requirements that are relevant to our audit of the financial statements, and we have fulfilled our other ethical responsibilities in accordance with these requirements and the Code of Ethics. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the financial statements.

#### **Information Other than the Financial Statements and Auditor's Report Thereon**

The management of Baroda BNP Paribas Asset Management India Private Limited and the Board of Directors of Baroda BNP Paribas Trustee India Private Limited (together referred to as the "Management") are responsible for the other information. The other information comprises the information included in the Trustee report, but does not include the financial statements and our auditor's report thereon. The Trustee report will be made available to us after the date of this auditor's report.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above when it becomes available and, in doing so, consider whether such other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

When we read the trustee report, if we conclude that there is a material misstatement therein, we are required to communicate the matter to those charged with governance.

#### **Responsibilities of Management and Those Charged with Governance for the Financial Statements**

The Management is responsible for the preparation of these financial statements that give a true and fair view of the financial position, financial performance, cash flows and changes in net assets attributable to the unit holders of the Schemes in accordance with accounting principles generally accepted in India, including the Indian Accounting Standards (Ind AS), the SEBI Regulations. This responsibility also includes maintenance of adequate accounting records in accordance with the SEBI regulations for safeguarding of the assets of the Schemes and for preventing and detecting frauds and other irregularities; selection and application of appropriate accounting policies; making judgments and estimates that are reasonable and prudent, the design, implementation and maintenance of adequate internal controls, that were operating effectively for ensuring the accuracy and completeness of the accounting records, relevant to the preparation and presentation of the financial statements that give a true and fair view and are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, Management is responsible for assessing the Schemes' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless Management either intends to liquidate the Schemes or to cease operations, or has no realistic alternative but to do so.

Those Charged with Governance are also responsible for overseeing the Schemes' financial reporting process.

#### **Auditor's Responsibilities for the Audit of the Financial Statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with SAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.



As part of an audit in accordance with SAs, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of internal control.
- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by Management.
- ▶ Conclude on the appropriateness of Management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Schemes' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause any Schemes to cease to continue as a going concern.
- ▶ Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Management, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provided the Management with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

#### **Report on Other Legal and Regulatory Requirements**

1. As required by Regulation 55(4) and clause 5(ii)(2) of the Eleventh Schedule of the SEBI Regulations, we report that:
  - a. We have sought and obtained all the information and explanations which to the best of our knowledge and belief were necessary for the purposes of our audit;
  - b. In our opinion, the balance sheets and revenue accounts dealt with by this report have been prepared in conformity with the accounting policies and standards specified in the Ninth Schedule to the Regulations; and
  - c. The balance sheets, revenue accounts, the cash flow statements and statement of changes in net assets attributable to unit holders of the Schemes dealt with by this report are in agreement with the books of account of the respective Schemes.



2. On the basis of information and explanations given to us, the Schemes do not have any non-traded securities valued in good faith as at 31 March 2024 and hence reporting requirement of Eighth Schedule of the SEBI Regulations is not applicable.

For S.R. Batliboi & Co. LLP  
Chartered Accountants  
ICAI Firm Registration Number: 301003E/E300005

per Rutushtra Patell  
Partner  
Membership Number: 123596

UDIN: 24123596BKCIHQ9536

Place: Mumbai  
Date: July 18, 2024

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund			Baroda BNP Paribas India Consumption Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>																
<b>Financial Assets</b>																
Cash and cash equivalents	4	6,082.13	7,737.50	7,776.31	8,058.55	5,906.75	9,097.96	2,674.49	1,739.57	5,174.12	3,318.16	1,155.85	1,200.94	4,744.73	4,836.06	7,364.47
Balances with Bank/(s)	5	162.96	311.62	137.70	287.75	953.89	105.66	188.84	236.17	141.89	38.70	90.91	18.99	113.61	175.57	11.59
Derivative financial instruments	6	119.07	-	-	104.89	145.68	-	-	-	-	61.73	-	-	1.69	-	-
Receivables	7	95.79	436.23	455.43	367.81	199.92	1,229.48	329.88	10.32	1,190.07	1,096.18	9.32	47.85	545.02	1.56	1,262.67
Investments	8	1,73,246.33	1,11,229.55	1,10,611.60	1,77,760.31	1,29,731.85	1,20,613.53	82,506.01	63,018.09	66,441.75	55,660.99	29,277.73	20,658.47	1,18,135.47	84,206.91	79,267.86
Other Financial assets	9	266.45	101.82	144.93	812.84	91.15	156.49	38.32	41.68	111.29	24.36	17.39	26.51	54.39	54.80	115.44
<b>Non-Financial Assets</b>																
Other Non -Financial assets	10	1.13	-	-	-	-	-	-	-	-	1.57	0.50	-	0.90	-	-
<b>Total Assets (A)</b>		<b>1,79,973.86</b>	<b>1,19,816.72</b>	<b>1,19,125.97</b>	<b>1,87,392.15</b>	<b>1,37,029.24</b>	<b>1,31,203.12</b>	<b>85,737.54</b>	<b>65,045.83</b>	<b>73,059.12</b>	<b>60,201.69</b>	<b>30,551.70</b>	<b>21,952.76</b>	<b>1,23,595.81</b>	<b>89,274.90</b>	<b>88,022.03</b>
<b>Financial Liabilities</b>																
Derivative financial instruments	11	119.08	-	-	59.08	133.25	-	-	-	-	61.72	-	-	-	-	-
Payables	12	569.88	374.62	1,013.56	637.50	401.76	306.89	1,630.33	116.03	665.74	952.61	29.90	65.74	193.29	434.67	145.78
Borrowings	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	181.53	252.43	175.33	261.06	222.52	225.62	106.56	117.11	140.33	91.14	67.74	39.50	137.26	138.26	170.92
<b>Non-Financial Liabilities</b>																
Provisions																
Other Non-Financial Liabilities	15	72.63	67.61	53.42	89.60	63.78	74.52	94.43	70.34	74.32	12.15	8.35	10.75	20.11	23.21	27.24
<b>Total Liabilities (B)</b>		<b>943.12</b>	<b>694.66</b>	<b>1,242.31</b>	<b>1,047.24</b>	<b>821.31</b>	<b>607.03</b>	<b>1,831.32</b>	<b>303.48</b>	<b>880.39</b>	<b>1,117.62</b>	<b>105.99</b>	<b>115.99</b>	<b>350.66</b>	<b>596.14</b>	<b>343.94</b>
<b>Net assets attributable to holder of redeemable units</b>		<b>1,79,030.74</b>	<b>1,19,122.06</b>	<b>1,17,883.66</b>	<b>1,86,344.91</b>	<b>1,36,207.93</b>	<b>1,30,596.09</b>	<b>83,906.22</b>	<b>64,742.35</b>	<b>72,178.73</b>	<b>59,084.07</b>	<b>30,445.71</b>	<b>21,836.77</b>	<b>1,23,245.15</b>	<b>88,678.76</b>	<b>87,678.09</b>
The Notes referred to herein form an integral part of the Balance Sheet																

As per our report of even date.

**For S.R. Batliboi & Co. LLP**  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

**For and on behalf of**  
Baroda BNP Paribas Trustee India Private Limited

**For and on behalf of**  
Baroda BNP Paribas Asset Management India Private Limited

**Mr. Rutushtra Patell**  
Partner  
Membership No. 123596

**Mr. Deepak Narang**  
Director  
DIN : 03272814

**Mr. I.V.L Sridhar**  
Director  
DIN : 09486484

**Mr. Sanjay Kumar Grover**  
Director  
DIN : 07217384

**Ms. Aparna Sharma**  
Director  
DIN : 07132341

**Mr. Suresh Soni**  
CEO

**Mr. Vivek Kudal**  
COO & CFO

**Mr. Prashant Pimple**  
CIO - Fixed Income

**Mr. Sanjay Chawla**  
CIO - Equity  
& Fund Manager

**Mr. Shiv Chanani**  
Fund Manager

**Mr. Jitendra Sriram**  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

**Mr. Sandeep Jain**  
Fund Manager

**Mr. Pratish Krishnan**  
Fund Manager

**Mr. Miten Vora**  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund			Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>																
<b>Financial Assets</b>																
Cash and cash equivalents	4	4,447.92	6,564.17	-	10,172.22	7,675.77	5,375.46	298.67	521.32	270.69	5,062.47	3,701.79	4,013.93	2,239.93	2,574.57	4,046.97
Balances with Bank/(s)	5	214.63	492.45	-	392.98	478.05	271.77	21.14	44.69	33.25	590.01	238.02	115.28	83.84	110.86	60.66
Derivative financial instruments	6	158.88	509.37	-	53.96	-	-	2.40	-	-	18.25	-	-	13.67	5.74	-
Receivables	7	1,088.43	1.64	-	16.47	23.16	951.35	6.49	2.03	63.54	728.00	0.17	997.54	-	0.19	2,451.59
Investments	8	1,20,019.91	1,24,456.32	-	2,19,669.52	1,53,549.52	1,70,310.21	12,188.66	6,887.59	5,013.26	1,05,781.41	68,094.15	57,922.93	40,287.54	45,411.67	95,170.40
Other Financial assets	9	237.72	83.68	-	969.21	101.25	117.33	60.38	4.49	10.58	264.25	50.52	48.96	21.10	33.88	88.89
<b>Non-Financial Assets</b>																
Other Non -Financial assets	10	-	-	-	3.03	-	-	1.32	0.36	-	-	-	-	-	-	-
<b>Total Assets (A)</b>		<b>1,26,167.49</b>	<b>1,32,107.63</b>	<b>-</b>	<b>2,31,277.39</b>	<b>1,61,827.75</b>	<b>1,77,026.12</b>	<b>12,579.06</b>	<b>7,460.48</b>	<b>5,391.32</b>	<b>1,12,444.39</b>	<b>72,084.65</b>	<b>63,098.64</b>	<b>42,646.08</b>	<b>48,136.91</b>	<b>1,01,818.51</b>
<b>Financial Liabilities</b>																
Derivative financial instruments	11	161.65	509.37	-	-	0.00	0.00	1.60	-	-	20.61	-	-	5.39	5.74	-
Payables	12	355.64	161.80	-	2,537.56	431.15	1,342.02	14.67	3.23	125.61	1,434.01	465.73	669.43	219.13	128.41	197.17
Borrowings	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	206.99	236.33	-	329.60	329.63	345.79	19.90	19.36	17.58	164.25	132.63	120.35	71.13	79.46	154.73
<b>Non-Financial Liabilities</b>																
Provisions																
Other Non-Financial Liabilities	15	18.12	5.57	-	21.26	31.59	86.50	1.47	1.18	2.24	14.41	17.59	14.27	3.38	5.80	6.85
<b>Total Liabilities (B)</b>		<b>742.40</b>	<b>913.07</b>	<b>-</b>	<b>2,888.42</b>	<b>792.37</b>	<b>1,774.31</b>	<b>37.64</b>	<b>23.77</b>	<b>145.43</b>	<b>1,633.28</b>	<b>615.95</b>	<b>804.05</b>	<b>299.03</b>	<b>219.41</b>	<b>358.75</b>
<b>Net assets attributable to holder of redeemable units</b>		<b>1,25,425.09</b>	<b>1,31,194.56</b>	<b>-</b>	<b>2,28,388.97</b>	<b>1,61,035.38</b>	<b>1,75,251.81</b>	<b>12,541.42</b>	<b>7,436.71</b>	<b>5,245.89</b>	<b>1,10,811.11</b>	<b>71,468.70</b>	<b>62,294.59</b>	<b>42,347.05</b>	<b>47,917.50</b>	<b>1,01,459.76</b>
The Notes referred to herein form an integral part of the Balance Sheet																

As per our report of even date.

**For S.R. Batliboi & Co. LLP**  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

**For and on behalf of**  
Baroda BNP Paribas Trustee India Private Limited

**For and on behalf of**  
Baroda BNP Paribas Asset Management India Private Limited

**Mr. Rutushtra Patell**  
Partner  
Membership No. 123596

**Mr. Deepak Narang**  
Director  
DIN : 03272814

**Mr. I.V.L Sridhar**  
Director  
DIN : 09486484

**Mr. Sanjay Kumar Grover**  
Director  
DIN : 07217384

**Ms. Aparna Sharma**  
Director  
DIN : 07132341

**Mr. Suresh Soni**  
CEO

**Mr. Vivek Kudal**  
COO & CFO

**Mr. Prashant Pimple**  
CIO - Fixed Income

**Mr. Sanjay Chawla**  
CIO - Equity  
& Fund Manager

**Mr. Shiv Chanani**  
Fund Manager

**Mr. Jitendra Sriram**  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

**Mr. Sandeep Jain**  
Fund Manager

**Mr. Pratish Krishnan**  
Fund Manager

**Mr. Miten Vora**  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>										
<b>Financial Assets</b>										
Cash and cash equivalents	4	21,802.98	-	-	3,995.35	-	-	6,047.00	-	-
Balances with Bank/(s)	5	457.46	-	-	302.32	-	-	308.51	-	-
Derivative financial instruments	6	-	-	-	103.49	-	-	-	-	-
Receivables	7	0.03	-	-	17.75	-	-	0.54	-	-
Investments	8	81,507.71	-	-	1,67,812.29	-	-	1,23,244.94	-	-
Other Financial assets	9	211.95	-	-	179.72	-	-	44.82	-	-
<b>Non-Financial Assets</b>										
Other Non -Financial assets	10	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>		<b>1,03,980.13</b>	-	-	<b>1,72,410.92</b>	-	-	<b>1,29,645.81</b>	-	-
<b>Financial Liabilities</b>										
Derivative financial instruments	11	-	-	-	103.49	-	-	0.00	-	-
Payables	12	5,614.96	-	-	295.44	-	-	514.71	-	-
Borrowings	13	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	160.60	-	-	489.65	-	-	254.10	-	-
<b>Non-Financial Liabilities</b>										
Provisions										
Other Non-Financial Liabilities	15	7.25	-	-	22.54	-	-	9.55	-	-
<b>Total Liabilities (B)</b>		<b>5,782.81</b>	-	-	<b>911.12</b>	-	-	<b>778.36</b>	-	-
<b>Net assets attributable to holder of redeemable units</b>		<b>98,197.32</b>	-	-	<b>1,71,499.80</b>	-	-	<b>1,28,867.45</b>	-	-
The Notes referred to herein form an integral part of the Balance Sheet										

As per our report of even date.

**For S.R. Batliboi & Co. LLP**  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

**For and on behalf of**  
Baroda BNP Paribas Trustee India Private Limited

**For and on behalf of**  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

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Director  
DIN : 03272814

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Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Sandeep Jain  
Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Mid Cap Fund		Baroda BNP Paribas Large Cap Fund		Baroda BNP Paribas ELSS Tax Saver Fund		Baroda BNP Paribas Focused Fund		Baroda BNP Paribas India Consumption Fund		Baroda BNP Paribas Flexi Cap Fund		Baroda BNP Paribas Multi Cap Fund	
		Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>INCOME</b>															
Interest Income	16	434.87	457.73	560.83	420.59	171.37	138.63	174.81	86.35	272.21	274.63	341.36	709.88	510.63	380.08
Dividend Income		1,566.94	1,596.85	2,031.94	1,598.80	675.52	669.04	438.01	273.83	1,059.89	900.17	1,575.18	691.53	1,657.84	1,508.62
Gain on fair value changes	17	41,723.09	0.54	39,953.34	0.51	13,836.87	23.52	10,048.28	-	24,493.71	0.41	28,862.39	-	47,179.74	35.16
Gain on sale/redemption of investments	18	20,219.34	17,567.59	14,463.94	10,554.42	14,338.62	9,061.84	6,202.31	5,041.72	11,351.15	12,742.34	20,629.94	2,819.01	32,140.52	23,821.36
Other Income	19	15.82	16.82	52.64	15.00	-	-	10.21	4.62	41.76	25.17	113.69	175.21	39.48	32.68
<b>Total Income (A)</b>		<b>63,960.06</b>	<b>19,639.53</b>	<b>57,062.69</b>	<b>12,589.32</b>	<b>29,022.38</b>	<b>9,893.03</b>	<b>16,873.62</b>	<b>5,406.52</b>	<b>37,218.72</b>	<b>13,942.72</b>	<b>51,522.56</b>	<b>4,395.63</b>	<b>81,528.21</b>	<b>25,777.90</b>
<b>EXPENSES</b>															
Fees and commission expenses (incl Borrowing Cost)	20	2,773.49	2,293.51	2,888.32	2,528.04	1,579.06	1,471.50	953.48	612.08	2,103.71	1,842.56	2,483.47	1,679.07	3,700.14	3,337.46
Loss on fair value changes	21	0.75	15,594.49	0.21	4,594.80	-	8,067.36	-	3,017.18	0.53	6,773.39	24.16	770.13	649.43	20,573.19
Loss on Sale/Redemptions of Investments	22	3,926.61	1,497.87	227.93	2,463.74	1,014.08	2,752.64	1,134.99	1,881.03	540.59	2,319.88	4,703.30	5,347.13	3,485.59	9,012.23
Other expenses	23	514.74	485.23	363.52	398.27	337.28	324.61	282.79	203.60	315.23	352.79	623.50	700.79	942.57	814.71
<b>Total Expense (B)</b>		<b>7,215.59</b>	<b>19,871.10</b>	<b>3,479.98</b>	<b>9,984.85</b>	<b>2,930.42</b>	<b>12,616.11</b>	<b>2,371.26</b>	<b>5,713.89</b>	<b>2,960.06</b>	<b>11,288.62</b>	<b>7,834.43</b>	<b>8,497.12</b>	<b>8,777.73</b>	<b>33,737.59</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>56,744.47</b>	<b>-231.57</b>	<b>53,582.71</b>	<b>2,604.47</b>	<b>26,091.96</b>	<b>-2,723.08</b>	<b>14,502.36</b>	<b>-307.37</b>	<b>34,258.66</b>	<b>2,654.10</b>	<b>43,688.13</b>	<b>-4,101.49</b>	<b>72,750.48</b>	<b>-7,959.69</b>

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

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Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Sandeep Jain  
Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
		Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
		<b>INCOME</b>											
Interest Income	16	26.27	14.94	280.32	219.13	122.61	173.14	414.69	-	1,494.27	-	843.72	-
Dividend Income		84.00	44.69	865.14	881.02	507.17	1,044.60	5.12	-	2,005.68	-	283.27	-
Gain on fair value changes	17	876.59	117.57	18,636.04	-	11,171.25	1,209.45	2,682.78	-	36,120.66	-	15,203.14	-
Gain on sale/redemption of investments	18	1,717.52	580.67	18,424.49	12,733.23	5,941.70	6,522.00	-	-	10,553.76	-	2,307.88	-
Other Income	19	5.14	5.66	40.08	73.60	2.91	86.40	5.36	-	254.09	-	123.87	-
<b>Total Income (A)</b>		<b>2,709.52</b>	<b>763.53</b>	<b>38,246.07</b>	<b>13,906.98</b>	<b>17,745.64</b>	<b>9,035.59</b>	<b>3,107.95</b>	<b>-</b>	<b>50,428.46</b>	<b>-</b>	<b>18,761.88</b>	<b>-</b>
<b>EXPENSES</b>													
Fees and commission expenses (incl Borrowing Cost)	20	209.72	151.21	1,808.42	1,655.98	948.61	1,615.80	137.70	-	2,483.12	-	1,003.71	-
Loss on fair value changes	21	13.40	22.74	20.61	8,548.67	0.26	-	-	-	-	-	-	-
Loss on Sale/Redemptions of Investments	22	125.03	215.23	1,959.85	3,568.22	1,455.43	6,871.97	-	-	2,626.81	-	1,034.34	-
Other expenses	23	53.09	35.29	433.73	443.43	138.57	335.53	169.38	-	745.59	-	367.85	-
<b>Total Expense (B)</b>		<b>401.24</b>	<b>424.47</b>	<b>4,222.61</b>	<b>14,216.30</b>	<b>2,542.87</b>	<b>8,823.30</b>	<b>307.08</b>	<b>-</b>	<b>5,855.52</b>	<b>-</b>	<b>2,405.90</b>	<b>-</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>2,308.28</b>	<b>339.06</b>	<b>34,023.46</b>	<b>-309.32</b>	<b>15,202.77</b>	<b>212.29</b>	<b>2,800.87</b>	<b>-</b>	<b>44,572.94</b>	<b>-</b>	<b>16,355.98</b>	<b>-</b>

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
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Place: Mumbai  
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Mr. Pratish Krishnan  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**  
**(All amount in lakhs, unless otherwise stated)**

	Baroda BNP Paribas Mid Cap Fund		Baroda BNP Paribas Large Cap Fund		Baroda BNP Paribas ELSS Tax Saver Fund		Baroda BNP Paribas Focused Fund		Baroda BNP Paribas India Consumption Fund		Baroda BNP Paribas Flexi Cap Fund		Baroda BNP Paribas Multi Cap Fund		Baroda BNP Paribas Banking & Financial Services Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Cashflow from Operating Activity</b>																
Net Surplus/(Deficit) for the year	56,744.47	-231.57	53,582.71	2,604.47	26,091.96	-2,723.08	14,502.36	-307.37	34,258.66	2,654.10	43,688.13	-4,101.49	72,750.48	-7,959.69	2,308.28	339.06
Adjustments to reconcile surplus/(deficit) to net cash flows: Add/(Less) : Changes in Unrealised loss provided/(written back)																
Add/(Less) : Interest income	-434.87	-457.73	-560.83	-420.59	-171.37	-138.63	-174.81	-86.35	-272.21	-274.63	-341.36	-709.88	-510.63	-380.08	-26.27	-14.94
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>56,309.60</b>	<b>-689.30</b>	<b>53,021.88</b>	<b>2,183.88</b>	<b>25,920.59</b>	<b>-2,861.71</b>	<b>14,327.55</b>	<b>-393.72</b>	<b>33,986.45</b>	<b>2,379.47</b>	<b>43,346.77</b>	<b>-4,811.37</b>	<b>72,239.85</b>	<b>-8,339.77</b>	<b>2,282.01</b>	<b>324.12</b>
Adjustments for:-																
(Increase)/Decrease in receivables	340.44	19.20	-167.89	1,029.56	-319.56	1,179.75	-1,086.86	38.53	-543.46	1,261.11	-1,086.79	-1.64	6.69	928.19	-4.46	61.51
(Increase)/Decrease in other financial assets	-164.63	43.11	-721.69	65.34	3.36	69.61	-6.97	9.12	0.41	60.64	-154.04	-83.68	-867.96	16.08	-55.89	6.09
(Increase)/Decrease in Investments	-62,016.78	-617.95	-48,028.46	-9,118.32	-19,487.92	3,423.66	-26,383.26	-8,619.26	-33,928.56	-4,939.05	4,436.41	-1,24,456.32	-66,120.00	16,760.69	-5,301.07	-1,874.33
(Increase)/Decrease in Derivative financial instruments receivable	-119.07	-	40.79	-145.68	-	-	-61.73	-	-1.69	-	350.49	-509.37	-53.96	-	-2.40	-
(Increase)/Decrease in Other Non - Financial assets	-1.13	-	-	-	-	-	-1.07	-0.50	-0.90	-	-	-	-3.03	-	-0.96	-0.36
(Increase)/Decrease in payables	195.26	-638.94	235.74	94.87	1,514.30	-549.71	922.71	-35.84	-241.38	288.89	193.84	161.80	2,106.41	-910.87	11.44	-122.38
(Increase)/Decrease in other financial liabilities	-70.90	77.10	38.54	-3.10	-10.55	-23.22	23.40	28.24	-1.00	-32.66	-29.34	236.33	-0.03	-16.16	0.54	1.78
(Increase)/Decrease in other non-financial liabilities	5.02	14.19	25.82	-10.74	24.09	-3.98	3.80	-2.40	-3.10	-4.03	12.55	5.57	-10.33	-54.91	0.29	-1.06
(Increase)/Decrease in Derivative financial instruments payable	119.08	-	-74.17	133.25	-	-	61.72	-	-	-	-347.72	509.37	-	-	1.60	-
Interest received	434.87	457.73	560.83	420.59	171.37	138.63	174.81	86.35	272.21	274.63	341.36	709.88	510.63	380.08	26.27	14.94
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>-4,968.24</b>	<b>-1,334.86</b>	<b>4,931.39</b>	<b>-5,350.35</b>	<b>7,815.68</b>	<b>1,373.03</b>	<b>-12,025.90</b>	<b>-8,889.48</b>	<b>-461.02</b>	<b>-711.00</b>	<b>47,063.53</b>	<b>-1,28,239.43</b>	<b>7,808.27</b>	<b>8,763.33</b>	<b>-3,042.63</b>	<b>-1,589.69</b>
<b>Cashflow from Financing Activities</b>																
Issue of Unit Capital	2,830.64	2,844.35	1,344.74	1,652.70	693.10	916.88	12,942.65	8,766.35	8,014.84	7,713.54	7,883.20	1,58,910.65	1,560.92	1,497.88	1,228.95	1,057.29
Redemption of Unit Capital	-2,322.74	-2,566.48	-1,786.57	-2,127.62	-2,070.36	-2,047.05	-4,606.52	-2,450.64	-7,926.84	-8,431.97	-50,911.33	-23,231.45	-2,047.18	-2,366.51	-466.39	-430.18
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	3,193.09	1,576.03	-2,437.38	3,915.63	-4,756.87	-2,944.06	5,897.22	2,676.68	377.62	-799.54	-6,429.46	-383.15	-3,570.44	-4,314.87	2,045.21	1,234.50
Increase/(Decrease) in Borrowing	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Dividend Paid during the year/period (including dividend tax paid)	-536.78	-383.93	-566.53	-433.34	-793.96	-639.06	-97.36	-76.07	-157.89	-135.46	-	-	-1,340.19	-1,073.25	-11.35	-9.84
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>3,164.21</b>	<b>1,469.97</b>	<b>-3,445.74</b>	<b>3,007.37</b>	<b>-6,928.09</b>	<b>-4,713.29</b>	<b>14,135.99</b>	<b>8,916.32</b>	<b>307.73</b>	<b>-1,653.43</b>	<b>-49,457.59</b>	<b>1,35,296.05</b>	<b>-5,396.89</b>	<b>-6,256.75</b>	<b>2,796.42</b>	<b>1,851.77</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>-1,804.03</b>	<b>135.11</b>	<b>1,485.65</b>	<b>-2,342.98</b>	<b>887.59</b>	<b>-3,340.26</b>	<b>2,110.09</b>	<b>26.84</b>	<b>-153.29</b>	<b>-2,364.43</b>	<b>-2,394.06</b>	<b>7,056.62</b>	<b>2,411.38</b>	<b>2,506.58</b>	<b>-246.21</b>	<b>262.08</b>
Cash and Cash Equivalents as at the beginning of the year/period	8,049.12	7,914.01	6,860.64	9,203.62	1,975.74	5,316.01	1,246.76	1,219.93	5,011.63	7,376.06	7,056.62	-	8,153.82	5,647.23	566.01	303.94
Cash and Cash Equivalents as at the close of the year/period	6,245.09	8,049.12	8,346.30	6,860.64	2,863.33	1,975.74	3,356.86	1,246.76	4,858.34	5,011.63	4,662.55	7,056.62	10,565.20	8,153.82	319.81	566.01
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivaents</b>	<b>-1,804.03</b>	<b>135.11</b>	<b>1,485.66</b>	<b>-2,342.98</b>	<b>887.59</b>	<b>-3,340.27</b>	<b>2,110.10</b>	<b>26.83</b>	<b>-153.29</b>	<b>-2,364.43</b>	<b>-2,394.07</b>	<b>7,056.62</b>	<b>2,411.38</b>	<b>2,506.59</b>	<b>-246.20</b>	<b>262.07</b>
<b>Components of cash and cash equivalents</b>																
With Banks - in current account	162.96	311.62	287.75	303.89	188.84	236.17	38.70	90.91	113.61	175.57	214.63	492.45	392.98	478.05	21.14	44.69
Deposits with companies/financial institutions	-	-	-	650.00	-	-	-	-	-	-	-	-	-	-	-	-
Deposits with scheduled banks	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	6,082.13	7,737.50	8,058.55	5,906.75	2,674.49	1,739.57	3,318.16	1,155.85	4,744.73	4,836.06	4,447.92	6,564.17	10,172.22	7,675.77	298.67	521.32
	6,245.09	8,049.12	8,346.30	6,860.64	2,863.33	1,975.74	3,356.86	1,246.76	4,858.34	5,011.63	4,662.55	7,056.62	10,565.20	8,153.82	319.81	566.01

The Notes referred to herein form an integral part of the Revenue Account  
As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtia Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudat  
COO & CFO

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Sanjay Chawla  
CIO - Equity  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Sandeep Jain  
Fund Manager

Mr. Shiv Chanani  
Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**  
**(All amount in lakhs, unless otherwise stated)**

	Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Cashflow from Operating Activity</b>										
Net Surplus/(Deficit) for the year	34,023.46	-309.32	15,202.77	212.29	2,800.87	-	44,572.94	-	16,355.98	-
Adjustments to reconcile surplus/(deficit) to net cash flows: Add/(Less) : Changes in Unrealised loss provided/(written back)										
Add/(Less) : Interest income	-280.32	-219.13	-122.61	-173.14	-414.69	-	-1,494.27	-	-843.72	-
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>33,743.14</b>	<b>-528.45</b>	<b>15,080.16</b>	<b>39.15</b>	<b>2,386.18</b>	<b>-</b>	<b>43,078.67</b>	<b>-</b>	<b>15,512.26</b>	<b>-</b>
Adjustments for:-										
(Increase)/Decrease in receivables	-727.83	997.37	0.19	2,451.40	-0.03	-	-17.75	-	-0.54	-
(Increase)/Decrease in other financial assets	-213.73	-1.56	12.78	55.01	-211.95	-	-179.72	-	-44.82	-
(Increase)/Decrease in Investments	-37,687.26	-10,171.22	5,124.13	49,758.73	-81,507.71	-	-1,67,812.29	-	-1,23,244.94	-
(Increase)/Decrease in Derivative financial instruments receivable	-18.25	-	-7.93	-5.74	-	-	-103.49	-	-	-
(Increase)/Decrease in Other Non -Financial assets	-	-	-	-	-	-	-	-	-	-
(Increase)/Decrease in payables	968.28	-203.70	90.72	-68.76	5,614.96	-	295.44	-	514.71	-
(Increase)/Decrease in other financial liabilities	31.62	12.28	-8.33	-75.27	160.60	-	489.65	-	254.10	-
(Increase)/Decrease in other non-financial liabilities	-3.18	3.32	-2.42	-1.05	7.25	-	22.54	-	9.55	-
(Increase)/Decrease in Derivative financial instruments payable	20.61	-	-0.35	5.74	-	-	103.49	-	-	-
Interest received	280.32	219.13	122.61	173.14	414.69	-	1,494.27	-	843.72	-
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>-3,606.28</b>	<b>-9,672.83</b>	<b>20,411.56</b>	<b>52,332.35</b>	<b>-73,136.01</b>	<b>-</b>	<b>-1,22,629.19</b>	<b>-</b>	<b>-1,06,155.96</b>	<b>-</b>
<b>Cashflow from Financing Activities</b>										
Issue of Unit Capital	16,056.38	23,112.35	3,180.38	1,677.25	96,106.76	-	1,60,250.56	-	1,27,812.92	-
Redemption of Unit Capital	-13,815.94	-16,279.63	-22,141.68	-55,105.75	-714.73	-	-30,086.19	-	-14,931.23	-
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	3,097.36	2,663.62	-1,811.93	-326.06	4.42	-	-3,237.51	-	-370.22	-
Increase/(Decrease) in Borrowing	-	-	-	-	-	-	-	-	-	-
Dividend Paid during the year/period (including dividend tax paid)	-18.85	-12.90	-	-	-	-	-	-	-	-
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>5,318.95</b>	<b>9,483.44</b>	<b>-20,773.23</b>	<b>-53,754.56</b>	<b>95,396.45</b>	<b>-</b>	<b>1,26,926.86</b>	<b>-</b>	<b>1,12,511.47</b>	<b>-</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>1,712.67</b>	<b>-189.39</b>	<b>-361.67</b>	<b>-1,422.21</b>	<b>22,260.44</b>	<b>-</b>	<b>4,297.67</b>	<b>-</b>	<b>6,355.51</b>	<b>-</b>
Cash and Cash Equivalents as at the beginning of the year/period	3,939.81	4,129.21	2,685.43	4,107.63	-	-	-	-	-	-
Cash and Cash Equivalents as at the close of the year/period	5,652.48	3,939.81	2,323.77	2,685.43	22,260.44	-	4,297.67	-	6,355.51	-
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivalents</b>	<b>1,712.67</b>	<b>-189.40</b>	<b>-361.66</b>	<b>-1,422.20</b>	<b>22,260.44</b>	<b>-</b>	<b>4,297.67</b>	<b>-</b>	<b>6,355.51</b>	<b>-</b>
<b>Components of cash and cash equivalents</b>										
With Banks - in current account	590.01	238.02	83.84	110.86	457.46	-	302.32	-	308.51	-
Deposits with companies/financial institutions	-	-	-	-	-	-	-	-	-	-
Deposits with scheduled banks	-	-	-	-	-	-	-	-	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	5,062.47	3,701.79	2,239.93	2,574.57	21,802.98	-	3,995.35	-	6,047.00	-
	5,652.48	3,939.81	2,323.77	2,685.43	22,260.44	-	4,297.67	-	6,355.51	-

The Notes referred to herein form an integral part of the Revenue Account  
As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutusra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudat  
COO & CFO

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Sanjay Chawla  
CIO - Equity  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Sandeep Jain  
Fund Manager

Mr. Shiv Chanani  
Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

Mr. Miten Vora  
Fund Manager



**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Mid Cap Fund					Baroda BNP Paribas Large Cap Fund					Baroda BNP Paribas ELSS Tax Saver Fund					Baroda BNP Paribas Focused Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	20,772.24	19,195.91	15,904.60	63,249.31	1,19,122.06	12,046.59	(8,729.99)	32,989.79	99,901.54	1,36,207.93	14,691.15	371.41	10,267.62	39,412.17	64,742.35	21,391.81	(521.77)	1,725.23	7,850.44	30,445.71
Movement during the reporting period	507.90	1,618.64		56,744.47	58,871.01	(441.82)	209.45		53,582.71	53,350.34	(1,377.26)	(1,263.88)		26,091.96	23,450.82	8,336.14	2,515.41		14,502.36	25,353.91
Transfer from/ to Revenue account			41,722.35	(41,722.35)	-			39,953.13	(39,953.13)	-			13,836.87	(13,836.87)	-			10,048.28	(10,048.28)	-
Equalisation Account				1,574.45	1,574.45				(2,646.83)	(2,646.83)				(3,492.99)	(3,492.99)				3,381.81	3,381.81
Income distribution				(536.78)	(536.78)				(566.53)	(566.53)				(793.96)	(793.96)				(97.36)	(97.36)
Balance at the end of the reporting period	21,280.14	20,814.55	57,626.95	79,309.10	1,79,030.74	11,604.77	(8,520.54)	72,942.92	1,10,317.76	1,86,344.91	13,313.89	(892.47)	24,104.49	47,380.31	83,906.22	29,727.95	1,993.64	11,773.51	15,588.97	59,084.07

**As at 31 March 2023**

As at 31 March 2023	Baroda BNP Paribas Mid Cap Fund					Baroda BNP Paribas Large Cap Fund					Baroda BNP Paribas ELSS Tax Saver Fund					Baroda BNP Paribas Focused Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance as at 1 April 2022	20,494.37	18,452.65	31,498.54	47,438.10	1,17,883.66	12,521.51	(12,795.41)	37,584.08	93,285.91	1,30,596.09	15,821.33	1,221.05	18,311.47	36,824.88	72,178.73	15,076.11	(1,578.97)	4,742.41	3,597.22	21,836.77
Movement during the reporting period	277.87	743.26		(231.57)	789.56	(474.92)	4,065.42		2,604.47	6,194.97	(1,130.18)	(849.64)		(2,723.08)	(4,702.90)	6,315.70	1,057.20		(307.37)	7,065.53
Transfer from/ to Revenue account			(15,593.94)	15,593.94	(0.00)			(4,594.29)	4,594.29	0.00			(8,043.85)	8,043.85	0.00			(3,017.18)	3,017.18	(0.00)
Equalisation Account				832.77	832.77				(149.79)	(149.79)				(2,094.42)	(2,094.42)				1,619.48	1,619.48
Income distribution				(383.93)	(383.93)				(433.34)	(433.34)				(639.06)	(639.06)				(76.07)	(76.07)
Balance as at 31 March 2023	20,772.24	19,195.91	15,904.60	63,249.31	1,19,122.06	12,046.59	(8,729.99)	32,989.79	99,901.54	1,36,207.93	14,691.15	371.41	10,267.62	39,412.17	64,742.35	21,391.81	(521.77)	1,725.23	7,850.44	30,445.71

For S.R. Battliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Sanjay Chawla  
CIO - Equity & Fund Manager

Mr. Shiv Chanani  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Sandeep Jain  
Fund Manager

Mr. Sandeep Jain  
Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas India Consumption Fund					Baroda BNP Paribas Flexi Cap Fund					Baroda BNP Paribas Multi Cap Fund					Baroda BNP Paribas Banking & Financial Services Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	45,353.83	3,787.56	11,996.07	27,541.30	88,678.76	1,35,679.20	(439.69)	-	(4,044.95)	1,31,194.56	12,569.82	20,595.45	17,013.92	1,10,856.19	1,61,035.38	2,517.30	(476.10)	1,334.47	4,061.04	7,436.71
Movement during the reporting period	88.00	228.29		34,258.66	34,574.95	(43,028.14)	(5,903.26)		43,688.13	(5,243.27)	(486.26)	(1,498.31)		72,750.48	70,765.91	762.57	600.37		2,308.28	3,671.22
Transfer from/ to Revenue account			24,493.18	(24,493.18)	-			28,068.10	(28,068.10)	-			46,530.31	(46,530.31)	-			863.19	(863.19)	-
Equalisation Account				149.33	149.33				(526.20)	(526.20)				(2,072.13)	(2,072.13)				1,444.84	1,444.84
Income distribution				(157.89)	(157.89)				-	-				(1,340.19)	(1,340.19)				(11.35)	(11.35)
Balance at the end of the reporting period	45,441.83	4,015.85	36,489.25	37,298.22	1,23,245.15	92,651.06	(6,342.95)	28,068.10	11,048.88	1,25,425.09	12,083.56	19,097.14	63,544.23	1,33,664.04	2,28,388.97	3,279.87	124.27	2,197.66	6,939.62	12,541.42

As at 31 March 2023	Baroda BNP Paribas India Consumption Fund					Baroda BNP Paribas Flexi Cap Fund					Baroda BNP Paribas Multi Cap Fund					Baroda BNP Paribas Banking & Financial Services Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance as at 1 April 2022	46,072.26	4,308.92	18,769.05	18,527.86	87,678.09	-	-	-	-	-	13,438.44	21,015.52	37,551.95	1,03,245.90	1,75,251.81	1,890.20	(707.44)	1,239.64	2,823.49	5,245.89
Movement during the reporting period	(718.43)	(521.36)		2,654.10	1,414.31	1,35,679.20	(439.69)		(4,101.49)	1,31,138.02	(868.62)	(420.07)		(7,959.69)	(9,248.38)	627.10	231.34		339.06	1,197.50
Transfer from/ to Revenue account			(6,772.98)	6,772.98	0.00			-	-	-			(20,538.03)	20,538.03	(0.00)			94.83	(94.83)	(0.00)
Equalisation Account				(278.18)	(278.18)				56.54	56.54				(3,894.80)	(3,894.80)				1,003.16	1,003.16
Income distribution				(135.46)	(135.46)				-	-				(1,073.25)	(1,073.25)				(9.84)	(9.84)
Balance as at 31 March 2023	45,353.83	3,787.56	11,996.07	27,541.30	88,678.76	1,35,679.20	(439.69)	-	(4,044.95)	1,31,194.56	12,569.82	20,595.45	17,013.92	1,10,856.19	1,61,035.38	2,517.30	(476.10)	1,334.47	4,061.04	7,436.71

For S.R. Battliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
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Partner  
Membership No. 123596

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DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Sanjay Chawla  
CIO - Equity & Fund Manager

Mr. Shiv Chanani  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Sandeep Jain  
Fund Manager

Mr. Sandeep Jain  
Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Large & Mid Cap Fund					Baroda BNP Paribas Business Cycle Fund					Baroda BNP Paribas Innovation Fund					Baroda BNP Paribas Value Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	44,522.34	(5,498.61)	8,106.37	24,338.60	71,468.70	48,733.83	(1,589.81)	1,291.31	(517.83)	47,917.50	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	2,240.44	1,382.89		34,023.46	37,646.79	(18,961.29)	(1,656.65)		15,202.77	(5,415.17)	95,392.03	5.93		2,800.87	98,198.83	1,30,164.37	(2,677.30)		44,572.94	1,72,060.01
Transfer from/ to Revenue account			18,615.43	(18,615.43)	-			11,170.98	(11,170.98)	-			2,682.78	(2,682.78)	-			36,120.66	(36,120.66)	-
Equalisation Account				1,714.47	1,714.47				(155.28)	(155.28)				(1.51)	(1.51)				(560.21)	(560.21)
Income distribution				(18.85)	(18.85)				-	-				-	-				-	-
Balance at the end of the reporting period	46,762.78	(4,115.72)	26,721.80	41,442.25	1,10,811.11	29,772.54	(3,246.46)	12,462.29	3,358.68	42,347.05	95,392.03	5.93	2,682.78	116.58	98,197.32	1,30,164.37	(2,677.30)	36,120.66	7,892.07	1,71,499.80

As at 31 March 2023	Baroda BNP Paribas Large & Mid Cap Fund					Baroda BNP Paribas Business Cycle Fund					Baroda BNP Paribas Innovation Fund					Baroda BNP Paribas Value Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance as at 1 April 2022	37,689.63	(5,542.62)	16,655.04	13,492.54	62,294.59	1,02,162.32	198.10	81.85	(982.51)	1,01,459.76	-	-	-	-	-	-	-	-	-	-
Movement during the reporting period	6,832.71	44.01		(309.32)	6,567.40	(53,428.49)	(1,787.91)		212.29	(55,004.11)	-	-	-	-	-	-	-	-	-	-
Transfer from/ to Revenue account			(8,548.67)	8,548.67	(0.00)			1,209.46	(1,209.46)	(0.00)			-	-	-	-	-	-	-	-
Equalisation Account				2,619.61	2,619.61				1,461.85	1,461.85				-	-				-	-
Income distribution				(12.90)	(12.90)				-	-				-	-				-	-
Balance as at 31 March 2023	44,522.34	(5,498.61)	8,106.37	24,338.60	71,468.70	48,733.83	(1,589.81)	1,291.31	(517.83)	47,917.50	-	-	-	-	-	-	-	-	-	-

For S.R. Battliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

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Place: Mumbai  
Date: July 18, 2024

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Fund Manager

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Mr. Pratish Krishnan  
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Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Small Cap Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
Unit Premium Reserve		Unrealised Appreciation Reserve	Revenue Reserve		
Particulars					
Balance at the beginning of the reporting period	-	-	-	-	-
Movement during the reporting period	1,12,881.69	(334.56)		16,355.98	1,28,903.11
Transfer from/ to Revenue account			15,203.14	(15,203.14)	-
Equalisation Account				(35.66)	(35.66)
Income distribution				-	-
<b>Balance at the end of the reporting period</b>	<b>1,12,881.69</b>	<b>(334.56)</b>	<b>15,203.14</b>	<b>1,117.18</b>	<b>1,28,867.45</b>

**As at 31 March 2023**

As at 31 March 2023	Baroda BNP Paribas Small Cap Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
Unit Premium Reserve		Unrealised Appreciation Reserve	Revenue Reserve		
Particulars					
Balance as at 1 April 2022	-	-	-	-	-
Movement during the reporting period	-	-	-	-	-
Transfer from/ to Revenue account			-	-	-
Equalisation Account				-	-
Income distribution				-	-
<b>Balance as at 31 March 2023</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

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Place: Mumbai  
Date: July 18, 2024

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Fund Manager

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Mr. Pratish Krishnan  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2023-24							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas Mid Cap Fund	Regular Plan - IDCW Option	1,07,86,737.888	1,078.67	3,67,198.935	36.72	8,63,711.564	86.37	1,02,90,225.259	1,029.02
	Regular Plan - Growth Option	18,38,57,649.038	18,385.76	2,58,27,482.635	2,582.75	2,01,29,688.426	2,012.97	18,95,55,443.247	18,955.54
	Direct Plan - IDCW Option	6,21,668.549	62.17	43,331.519	4.33	1,19,673.189	11.97	5,45,326.879	54.53
	Direct Plan - Growth Option	1,24,56,313.947	1,245.63	20,68,373.773	206.84	21,14,324.908	211.43	1,24,10,362.812	1,241.04
Baroda BNP Paribas Large Cap Fund	Regular Plan - IDCW Option	2,81,03,012.528	2,810.30	9,11,196.429	91.12	35,84,280.536	358.43	2,54,29,928.421	2,542.99
	Regular Plan - Growth Option	8,04,58,823.634	8,045.88	83,56,109.155	835.61	97,00,305.872	970.03	7,91,14,626.917	7,911.46
	Direct Plan - IDCW Option	6,96,161.899	69.62	1,07,945.724	10.79	1,30,285.127	13.03	6,73,822.496	67.38
	Direct Plan - Growth Option	1,12,07,897.703	1,120.79	40,72,173.759	407.22	44,50,788.315	445.08	1,08,29,283.147	1,082.93
Baroda BNP Paribas ELSS Tax Saver Fund	Regular Plan - IDCW Option	4,49,65,775.766	4,496.58	4,32,760.047	43.28	68,43,558.898	684.36	3,85,54,976.915	3,855.50
	Regular Plan - Growth Option	9,69,24,703.054	9,692.47	59,90,513.653	599.05	1,32,84,802.837	1,328.48	8,96,30,413.870	8,963.04
	Direct Plan - IDCW Option	9,95,088.363	99.51	69,426.072	6.94	1,44,909.855	14.49	9,19,604.580	91.96
	Direct Plan - Growth Option	40,25,909.049	402.59	4,38,345.772	43.83	4,30,340.351	43.03	40,33,914.470	403.39
Baroda BNP Paribas Focused Fund	Regular Plan - IDCW Option	69,97,338.403	699.73	6,50,119.700	65.01	12,07,964.675	120.80	64,39,493.428	643.95
	Regular Plan - Growth Option	20,25,66,191.363	20,256.62	12,80,75,147.839	12,807.51	4,41,97,389.980	4,419.74	28,64,43,949.222	28,644.39
	Direct Plan - IDCW Option	2,78,700.788	27.87	33,502.358	3.35	46,153.006	4.62	2,66,050.140	26.61
	Direct Plan - Growth Option	40,75,910.980	407.59	6,67,761.626	66.78	6,13,661.797	61.37	41,30,010.809	413.00
Baroda BNP Paribas India Consumption Fund	Regular Plan - IDCW Option	95,92,641.304	959.26	3,39,568.385	33.96	20,85,256.471	208.53	78,46,953.218	784.70
	Regular Plan - Growth Option	41,91,20,605.414	41,912.06	5,86,39,076.433	5,863.91	5,72,33,118.018	5,723.31	42,05,26,563.829	42,052.66
	Direct Plan - IDCW Option	3,94,213.612	39.42	1,08,714.209	10.87	64,263.232	6.43	4,38,664.589	43.87
	Direct Plan - Growth Option	2,44,30,830.336	2,443.08	2,10,61,030.114	2,106.10	1,98,85,743.705	1,988.57	2,56,06,116.745	2,560.61
Baroda BNP Paribas Flexi Cap Fund	Regular Plan - IDCW Option	28,64,962.811	286.50	23,81,269.320	238.13	23,12,877.166	231.29	29,33,354.965	293.34
	Regular Plan - Growth Option	1,28,50,03,577.108	1,28,500.36	7,22,46,768.564	7,224.68	47,59,91,915.834	47,599.19	88,12,58,429.838	88,125.84
	Direct Plan - IDCW Option	1,51,121.479	15.11	1,24,811.235	12.48	29,212.084	2.92	2,46,720.630	24.67
	Direct Plan - Growth Option	6,87,72,349.917	6,877.23	40,79,105.000	407.91	3,07,79,322.915	3,077.93	4,20,72,132.002	4,207.21
Baroda BNP Paribas Multi Cap Fund	Regular Plan - IDCW Option	3,71,64,863.626	3,716.49	9,28,813.028	92.88	47,95,432.151	479.54	3,32,98,244.503	3,329.82
	Regular Plan - Growth Option	8,43,11,666.823	8,431.17	1,35,29,387.119	1,352.94	1,48,57,690.352	1,485.77	8,29,83,363.590	8,298.34
	Direct Plan - IDCW Option	8,72,506.938	87.25	3,71,605.392	37.16	76,117.562	7.61	11,67,994.768	116.80
	Direct Plan - Growth Option	33,49,130.806	334.91	7,79,414.600	77.94	7,42,556.288	74.26	33,85,989.118	338.60
Baroda BNP Paribas Banking & Financial Services Fund	Regular Plan - IDCW Option	6,75,470.109	67.55	26,494.251	2.65	1,35,360.306	13.54	5,66,604.054	56.66
	Regular Plan - Growth Option	2,30,33,265.757	2,303.33	1,18,15,042.820	1,181.50	42,06,221.775	420.62	3,06,42,086.802	3,064.21
	Direct Plan - IDCW Option	57,592.830	5.76	51,858.747	5.19	43,337.693	4.33	66,113.884	6.61
	Direct Plan - Growth Option	14,06,699.795	140.67	3,96,129.360	39.61	2,78,958.148	27.90	15,23,871.007	152.39
Baroda BNP Paribas Large & Mid Cap Fund	Regular Plan - IDCW Option	8,78,910.732	87.89	6,05,609.850	60.56	6,74,578.389	67.46	8,09,942.193	80.99
	Regular Plan - Growth Option	42,56,75,488.295	42,567.55	15,22,22,562.034	15,222.26	13,46,62,467.457	13,466.25	44,32,35,582.872	44,323.56
	Direct Plan - IDCW Option	2,28,136.986	22.81	96,277.265	9.63	58,153.514	5.82	2,66,260.737	26.63
	Direct Plan - Growth Option	1,84,40,904.657	1,844.09	76,39,372.108	763.94	27,64,222.592	276.42	2,33,16,054.173	2,331.61
Baroda BNP Paribas Business Cycle Fund	Regular Plan - IDCW Option	5,82,363.781	58.24	1,68,082.587	16.81	2,01,671.786	20.17	5,48,774.582	54.88
	Regular Plan - Growth Option	47,63,38,946.713	47,633.89	3,02,14,551.375	3,021.46	21,86,68,888.065	21,866.89	28,78,84,610.023	28,788.46
	Direct Plan - IDCW Option	1,60,626.454	16.06	7,086.389	0.71	76,503.614	7.65	91,209.229	9.12
	Direct Plan - Growth Option	1,02,56,373.096	1,025.64	14,14,083.628	141.41	24,69,695.497	246.97	92,00,761.227	920.08
Baroda BNP Paribas Value Fund	Regular Plan - IDCW Option	-	-	50,39,961.271	504.00	12,43,771.652	124.38	37,96,189.619	379.62
	Regular Plan - Growth Option	-	-	1,58,43,65,808.926	1,58,436.58	29,57,51,192.822	29,575.12	1,28,86,14,616.104	1,28,861.46
	Direct Plan - IDCW Option	-	-	3,06,814.787	30.68	89,351.950	8.94	2,17,462.837	21.75
	Direct Plan - Growth Option	-	-	1,27,93,059.540	1,279.31	37,77,583.059	377.76	90,15,476.481	901.55
Baroda BNP Paribas Small Cap Fund	Regular Plan - IDCW Option	-	-	24,23,712.183	242.37	1,17,291.473	11.73	23,06,420.710	230.64
	Regular Plan - Growth Option	-	-	1,23,29,28,252.642	1,23,292.83	14,28,20,921.640	14,282.09	1,09,01,07,331.002	1,09,010.73
	Direct Plan - IDCW Option	-	-	4,45,789.786	44.58	90,825.022	9.08	3,54,964.764	35.50
	Direct Plan - Growth Option	-	-	4,23,31,416.351	4,233.14	62,83,277.363	628.33	3,60,48,138.988	3,604.81
Baroda BNP Paribas Innovation Fund	Regular Plan-IDCW	-	-	15,44,245.658	154.42	5,119.775	0.51	15,39,125.883	153.91
	Regular Plan-Growth Option	-	-	94,21,16,110.094	94,211.61	70,58,982.929	705.90	93,50,57,127.165	93,505.71
	Direct Plan-IDCW	-	-	1,27,502.570	12.75	999.950	0.10	1,26,502.620	12.65
	Direct Plan-Growth Option	-	-	1,72,79,714.420	1,727.97	82,194.325	8.22	1,71,97,520.095	1,719.75



**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

**1 General information**

Baroda BNP Paribas Trustee India Private Limited is the sponsor of Baroda BNP Paribas Mutual Fund ('the Fund').

In accordance with SEBI (Mutual Funds) Regulations, 1996 ('the SEBI Regulations'), the Board of Directors of Baroda BNP Paribas Trustee India Private Limited ('the Trustee') has appointed Baroda BNP Paribas Asset Management India Private Limited ('the AMC') to manage the Fund's affairs and operate its schemes.

Scheme Name	Type of Scheme	Investment objective of the scheme	Date of Allotment	Options
Baroda BNP Paribas Mid Cap Fund (Erstwhile known as BNP Paribas Midcap Fund)	An Open ended Equity Scheme predominantly investing in mid cap stocks	To generate long-term capital appreciation by investing primarily in companies with high growth opportunities in the mid capitalization segment. The fund will	May 2, 2006	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Large Cap Fund (Erstwhile known as BNP Paribas Large Cap Fund)	An Open ended Equity Scheme predominantly investing in large cap stocks.	To generate long-term capital growth from a diversified and actively managed portfolio of equity and equity related securities by predominantly investing in large market capitalization companies.	September 23, 2004	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas ELSS Tax Saver Fund (Erstwhile known as BNP Paribas Long Term Equity Fund)	An open ended equity linked saving scheme with a statutory lock in of 3 years and tax benefit.	To generate long-term capital growth from a diversified and actively managed portfolio of equity and equity related securities along with income tax rebate, as may be prevalent	January 05, 2006	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Multi Cap Fund (Erstwhile known as Baroda Multi Cap Fund)	An open-ended equity scheme investing across large cap, mid cap and small cap stocks.	To generate long term capital appreciation from an actively managed portfolio of equity & equity related instruments.	August 14, 2013	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Banking & Financial Services Fund (Erstwhile known as Baroda Banking & Financial Services Fund)	An open ended equity scheme investing in the Banking and Financial Services sector.	The investment objective is to generate long term capital appreciation for unit holders from a portfolio invested predominantly in equity and equity related securities of companies engaged in the Banking & Financial Services Sector.	June 01, 2012	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Focused Fund (Erstwhile known as BNP Paribas Focused 25 Equity Fund)	An Open ended Equity Scheme investing in maximum 25 stocks across market capitalization (i.e. multi cap stocks)	To generate long-term capital growth by investing in a concentrated portfolio of equity & equity related instruments of up to 25 companies across market capitalization.	October 06, 2017	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas India Consumption Fund (Erstwhile known as BNP Paribas India Consumption Fund)	An open ended equity scheme following consumption theme	To generate capital appreciation and provide long-term growth opportunities by investing in companies expected to benefit by providing products and services to the growing consumption needs of Indian consumers, which in turn is getting fuelled by high disposable income. The Scheme also seeks to generate income by investing in debt and money market securities.	September 07, 2018	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Business Cycle Fund (Erstwhile known as Baroda Business Cycle Fund)	An open-ended equity scheme following the Business Cycles theme	The investment objective of this Scheme is to generate long term capital appreciation for investors by investing predominantly in equity and equity related securities with a focus on riding business cycles through dynamic allocation between various sectors and stocks at different stages of business cycles in the economy.	September 15, 2021	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Large & Mid Cap Fund (Erstwhile known as Baroda Large & Mid Cap Fund)	An open ended equity scheme investing in both large cap and mid-cap stocks	The primary objective of the Scheme is to seek long term capital growth through investments in both large cap and mid-cap stocks.	September 04, 2020	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Flexi Cap Fund	An Open ended dynamic equity scheme investing across large cap, mid cap, small cap companies	The Scheme seeks to generate long term capital appreciation by investing in a dynamic mix of equity and equity related instruments across market capitalizations. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns	August 17, 2022	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Value Fund	An open ended equity scheme following a value investment strategy	The investment objective of the scheme is to generate long-term capital appreciation from a diversified portfolio of predominantly equity and equity related instruments by following a value investment strategy. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any return.	June 07, 2023	Regular Plan - IDCW Option; Regular Plan - Growth Option; Direct Plan - IDCW Option; Direct Plan-Growth Option
Baroda BNP Paribas Small Cap Fund	An open-ended equity scheme predominantly investing in small cap stocks	The Scheme seeks to generate long-term capital appreciation by investing predominantly in equity and equity related securities of small cap companies. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.	October 30, 2023	Regular Plan - IDCW Option; Regular Plan - Growth Option; Direct Plan - IDCW Option; Direct Plan-Growth Option

**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024**

Baroda BNP Paribas Innovation Fund	(An open-ended equity scheme investing in innovation theme.	The investment objective of the scheme is to seek long term capital appreciation by investing at least 80% of its net assets in equity/equity related instruments of companies focusing and benefitting from innovation. However, there is no assurance or guarantee that the investment objective of the scheme will be achieved.	March 05, 2024	Regular Plan - IDCW Option; Regular Plan - Growth Option; Direct Plan - IDCW Option; Direct Plan-Growth Option
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**2 Basis of preparation and presentation****2.1 Statement of compliance**

The financial statements of the Fund have been prepared in accordance with Indian Accounting Standards (Ind AS) notified under the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time ("the SEBI MF Regulations"). In case of any conflict between the requirements of Ind and SEBI MF Regulations, the requirements specified under SEBI MF Regulations are applied.

For all periods up to and including the year ended 31 March 2023, the Fund prepared its financial statements in accordance with Accounting Standards (AS) notified under the Companies (Accounting Standards) Rules, 2021, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time (Indian GAAP or previous GAAP). These financial statements for the year ended 31 March 2024 are the first financial statements of the Fund prepared in accordance with Ind AS. Refer to Note 30 for information on how the Fund adopted Ind AS.

**2.2 Presentation of financial statements**

These financial statements of the Fund are presented in the format prescribed in SEBI circular no "SEBI/HO/IMD-II/DOF8/P/CIR/2022/12" dated February 04, 2022. The disclosures as required under Ind AS, as applicable to the Fund, are included in these financial statements.

The Fund has prepared the financial statements on the basis that it will continue to operate as a going concern.

Financial assets and financial liabilities are generally reported gross in the balance sheet. They are only offset and reported net when, in addition to having an unconditional legally enforceable right to offset the recognised amounts without being contingent on a future event, the parties also intend to settle on a net basis in all of the following circumstances:

- The normal course of business
- The event of default
- The event of insolvency or bankruptcy of the Fund and/or its counterparties

The Fund presents its balance sheet in order of liquidity. An analysis regarding recovery or settlement within 12 months after the reporting date (current) and more than 12 months after the reporting date (non-current) is presented in Note.

**2.3 Functional and presentational currency**

Item included in the Financial Statement of the Fund are measured using the currency of the primary economic environment in which the Fund operates ("the functional currency"). The Financial Statements are presented in Indian rupee (INR), which is Fund's functional and presentation currency, and all values are rounded to the nearest lakhs (INR 00,000), except when otherwise indicated.

**2.4 Basis of Measurement**

The financial statements have been prepared under the historical cost convention on the accrual basis except for certain financial instruments which are measured at fair values through Profit and Loss at the end of each reporting period, as explained below.

All assets and Liabilities for which fair value is measured or disclosed in the financial statements are categorized within the fair value hierarchy, described as follows, based on the degree to which the inputs to the fair value measurements are observable and the significance of the fair value measurement in its entirety:

- Level 1 - Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities.
- Level 2 - Inputs are other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (i.e. as prices) or indirectly (i.e. derived from prices).
- Level 3 - Inputs are not based on observable market data (unobservable inputs). Fair values are determined in whole or in part using a valuation model based on assumptions that are neither supported by prices from observable current market transactions in the same instruments nor are they based on available market data.

**2.5 Significant accounting judgments, estimates and assumptions**

The preparation of financial statements in conformity with Ind AS requires management to make judgments, estimates and assumptions that affect the reported amounts of assets and liabilities and accompanying disclosures (including contingent liabilities) at the date of the financial statements and the reported amounts of revenues and expenses for the reporting period. The estimates and assumptions used in the accompanying financial statements are based upon management's evaluation of the relevant facts and circumstances as of the date of financial statements. Actual results could differ from these estimates. Any revisions to accounting estimates are recognized prospectively in the current and future periods.

Estimates and underlying assumptions are reviewed on an ongoing basis. Key sources of estimation of uncertainty at the date of financial statements, which may cause a material adjustment to the carrying amount of assets and liabilities within the next financial year are included in the following notes:

**a. Fair value measurement**

When the fair values of financial assets and financial liabilities recorded in the balance sheet cannot be measured based on quoted prices in active markets, their fair value is measured using various valuation techniques. Judgments include considerations of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of financial instruments. See note 31 for more information on the fair value measurement of the Fund's financial statements

**3 Summary of material accounting policies****3.1 Income recognition**

Interest is recognised on a time-proportionate basis.

Dividend income is recognised on the ex-dividend date when right to dividend is established.

Profit or loss on sale/redemption of investments is determined on the basis of the weighted average cost method. Transactions for purchase or sale of investments are recognised as of the trade date.

**3.2 Financial instruments****Initial recognition and measurement of financial assets and financial liabilities**

A financial instrument is any contract that gives rise to a financial asset of one entity and a financial liability or equity instrument of another entity.

All financial assets and financial liabilities are recognised initially at fair value when the fund become party to the contractual provisions of the financial asset. In case of financial assets which are not recorded at fair value through profit or loss, transaction costs that are directly attributable to the acquisition or issue of the financial assets, are adjusted to the fair value on initial recognition.

The Fund's financial assets includes Investments, Derivative contracts, Receivables, Cash and cash equivalents, Bank balances other than cash and cash equivalents and other financial assets.

Purchase and sale of investments are recorded on the date of the transaction, at cost and sale price respectively, after excluding brokerage, commission, CCIL charges and fees payable or receivable, if any and stamp duty charges in case of investment in mutual fund units.

**Classification and subsequent measurement of Financial assets and financial liabilities****Evaluation of Business Model - Classification and measurement of financial assets depends on the results of business model and the solely payments of principal and interest ("SPPI") test.**

As per clause 47 of the SEBI Regulations, every mutual fund shall ensure that the AMC computes and carries out valuation of investments made by its fund in accordance with the investment valuation norms specified in Eighth Schedule. As per Eighth Schedule, the valuation of investments shall be based on the principles of fair valuation i.e. valuation shall be reflective of the realizable value of the Securities. The Valuation shall be done in good faith and in true and fair manner through appropriate valuation policies and procedures.

The Fund's portfolio of financial assets is managed, and its performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy, together with other related financial information.

The Fund is required to fair value investment as per SEBI Regulations. Hence, the Fund has not performed the SPPI Test.



**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****Investments at fair value through profit or loss (FVTPL)**

All investments are measured at FVTPL. Investments at FVTPL are measured at fair value at the end of each reporting period, with any gains or losses arising on re-measurement recognized in the Revenue account. The gain recognized in the Revenue account is included in the 'Gain on Fair Value Change' line item and in case of loss recognized in the Revenue account is included in the 'Loss on Fair Value Change' line item.

**Financial liabilities**

Derivative contracts that have a negative fair value are presented as liabilities at FVTPL. Interest expense and foreign exchange gains and losses are recognised in the Revenue account.

**Financial instruments not measured at fair value**

The carrying value less expected credit loss provision of other financial assets and other financial liabilities are assumed to approximate their fair values due to their short-term nature.

**De-recognition**

The fund derecognises a financial asset when the contractual rights to the cash flows from the financial asset expire or it transfers the rights to receive the contractual cash flows in a transaction in which substantially all of the risks and rewards of ownership of the financial asset are transferred or in which the fund neither transfers nor retains substantially all of the risks and rewards of ownership and does not retain control of the financial asset. If the fund enters into transactions whereby it transfers assets recognised on its Balance sheet but retains either all or substantially all of the risks and rewards of the transferred assets, the transferred assets are not derecognised.

The Scheme derecognises a financial liability when its contractual obligations are discharged or cancelled or expire.

**3.3 Valuation of investments**

All investments are valued based on the principles of fair valuation and have been valued in good faith in a true and fair manner through appropriate valuation policies and procedures.

**Equity and related securities**

All traded investments are valued at the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) or other stock exchange, where such security is listed. If not traded on the primary stock exchange, the closing price on the other stock exchange is considered. NSE is the primary stock exchange.

When a security is not traded on any stock exchange, on the date of valuation, then the previous closing price on NSE/BSE or any other Stock Exchange is used, provided such closing price is not exceeding a period of 30 calendar days.

When trading in an equity/equity related security in a calendar month is both less than INR 5 lacs and the total volume is less than 50,000 shares, it shall be considered as a thinly traded security.

All non-traded and thinly traded equity investments are valued in accordance with the norms prescribed in the SEBI guidelines for valuation, i.e., valuation is computed on the basis of average of book value and the price computed on the basis of the PE ratio (after appropriate discount for lower liquidity), and using the last traded price if available.

All non-traded convertible preference share investments are valued based on underlying equity, discounted for illiquidity, if required as decided by the Valuation Committee. Redeemable Preference Shares are valued by discounting the future cash flows based on discounting rate decided by the Valuation Committee.

All equity warrants/rights entitlement/partly paid up rights shares are valued after applying appropriate discount, after reducing the exercise price/issuance price from the closing price of the underlying equity security.

Futures and Options are valued at settlement price on the stock exchange on which they are traded.

**Foreign Securities**

The prices of securities which are denominated in foreign currencies (i.e. ADR/GDR/Offshore securities) are priced at the closing price in the respective principal stock exchange.

The price is converted into INR. Conversion is done using the Financial Benchmarks India Private Limited ("FBIL") reference rates published on the respective date. In case of investment in foreign currencies asset apart from the rates published in FBIL Conversion is done using the Bid rate of foreign currency INR exchange rate available on Reuters at 5.00 p.m. Indian Standard Time ("IST")

**Debt, Money Market and related securities**

All traded and non-traded investments are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities.

All non-traded bonus debentures are valued at cost till receipt of scrip level valuations from CRISIL & ICRA LTD

Pursuant to SEBI circular Nos. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019 and SEBI/HO/IMD/DF3/CIR/P/2020/76 dated April 30, 2020, following valuation practice has come into effect from June 30, 2020 All debt, money market and related securities irrespective of residual maturity are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities shall be done at the weighted average yield of all the purchases made by Baroda BNP Paribas Mutual Fund from the day of allotment/purchase

**Government Securities/Treasury Bills/Cash Management Bills**

Central Government and State Government loans and Treasury bills are valued based on the aggregated prices provided by CRISIL & ICRA.

**TREPS and Reverse Repo**

TREPS & Reverse Repos with residual tenor upto 30 days are valued on Cost plus Accrual Interest and with residual tenor of greater than 30 days are valued as per aggregated prices provided by CRISIL & ICRA.

**Mutual Funds**

Mutual funds units are valued at the last published NAV as per AMFI website for non traded funds and as per the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) for listed and traded funds, on the valuation day. NSE is the primary stock exchange. If market prices are not available for traded funds on a particular valuation day, the last available NAV as per AMFI website is considered for valuation.

**Impairment of financial assets**

In accordance with Ind AS 109, the Fund uses 'Expected Credit Loss' (ECL) model, for evaluating impairment of financial assets other than those measured at fair value through profit and loss (FVTPL).

Expected credit losses are measured through a loss allowance at an amount equal to:

- i) The 12-months expected credit losses (expected credit losses that result from those default events on the financial instrument that are possible within 12 months after the reporting date); or
- ii) Full lifetime expected credit losses (expected credit losses that result from all possible default events over the life of the financial instrument)

For receivables, the Fund applies 'simplified approach' which requires expected lifetime losses to be recognised from initial recognition of the receivables. The Fund uses historical default rates to determine impairment loss on the portfolio of receivables. At every reporting date, these historical default rates are reviewed and changes in the forward-looking estimates are analysed.

For other assets, the Fund uses 12-month ECL to provide for impairment loss where there is no significant increase in credit risk. If there is significant increase in credit risk full lifetime ECL is used.

**3.4 Offsetting financial instruments**

Financial assets and Financial liabilities are offset and the net amount reported in the balance sheet when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the asset and settle the liability simultaneously. The legally enforceable right must not be contingent on future events and must be enforceable in the normal course of business and in the event of default, insolvency or bankruptcy of the Fund or the counterparty.

**3.5 Foreign currency transactions and balances**

Transactions in foreign currencies are initially recorded in the functional currency at the spot rate of ex-change ruling at the date of the transaction. However, for practical reasons, the Fund uses an average rate if the average approximates the actual rate at the date of the transaction.

Monetary assets and liabilities denominated in foreign currencies are retranslated into the functional currency at the spot rate of exchange at the reporting date. Exchange differences arising on settlement or translation of monetary items are taken to Gain/(Loss) in Foreign currency transactions in revenue account.

**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****3.6 Equalisation account**

When units are issued or redeemed, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) as on the date of the transaction is determined. Based on the number of units outstanding on the transaction date, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) associated with each unit is computed. The per unit amount so determined is credited / debited to the equalisation account on issue / redemption of each unit respectively.

The balance in equalisation account is transferred to revenue account at the year-end without affecting the net income of the Scheme.

**3.7 Determination of net asset value**

The net asset value of the units of the Scheme is determined separately for the units issued under the options.

For reporting the net asset values within the portfolio, the Scheme's daily income earned, including realised profit or loss and unrealised gain or loss in the value of investments, and expenses accrued, are allocated to the related plans in proportion to their respective daily net assets arrived at by multiplying day end outstanding units to previous day's closing net asset value.

**3.8 Unit capital**

Unit capital represents the net outstanding units at the balance sheet date, thereby reflecting all transactions relating to the period ended on that date.

Upon issue and redemption of units, the net premium or discount to the face value of units is adjusted against the unit premium reserve of each option, after an appropriate portion of the issue proceeds and redemption payouts is credited/debited to the equalisation account.

**3.9 Taxes**

No income tax provision has been made as the Fund qualifies as a recognized Mutual Fund under section 10(23D) of the Income Tax Act, 1961.

**3.10 Expenses**

a. All expenses are accounted for on accrual basis.

b. New Fund offer (NFO) expenses: New Fund offer expenses for the Schemes are borne by the AMC.

c. Pursuant to SEBI Circular No. SEBI/HO/IMD/DF2/CIR/P/2018/137 dated October 22, 2018, all the Scheme related expenses including commission paid to distributors, by whatever name called and in whatever manner paid, are borne and paid by the Schemes within regulatory limits mandated under regulation 52 of the SEBI (MUTUAL FUNDS) REGULATIONS, 1996.

d. Accrual of expenses, in addition to TER, for distribution expenses incurred for bringing in inflows from beyond top 30 cities (as notified by Association of Mutual Funds of India (AMFI)) is accrued in accordance with regulation 52(6A). Accrual of addition to TER is discontinued on 01st March 2023.

e. As per the SEBI circular, the schemes have been charged 0.02% per annum towards Investor Education Fund on daily net assets within the maximum SEBI TER limits as per Regulation 52 of SEBI (Mutual Fund) Regulations.

f. Additional amount towards expenses specified in the said Regulation 52 not exceeding 0.05% of the daily net assets of the Scheme wherever exit load has been charged to the schemes.

g. GST on Investment Management and Advisory Fees is charged over and above the cumulative limits as specified above.

h. The cost of borrowing for meeting redemptions have been charged to schemes not exceeding the portfolio return of the borrowing scheme and balance, if any, have been borne by the AMC. With effect from March 23, 2018, as per AMFI best practice guideline circular, cost of borrowing in the schemes of Baroda BNP Paribas Mutual Fund has been charged to the Scheme to the extent of yield to maturity (YTM) / running yield of the Fund as on the previous day and excess, if any, have been borne by the AMC.

**3.11 Cash and cash equivalents**

Cash and cash equivalents in the balance sheet comprise of cash on hand and Tri-Party Repo (including reverse purchase transactions). For the purpose of presentation in the statement of cash flows, cash and cash equivalents includes Cash on hand, balances with banks in current accounts, deposits placed with scheduled banks (with an original maturity of upto three months) and Tri-Party Repo (including reverse purchase transactions) that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value.

**3.12 Statement of cash flows**

Cash flows are reported using the indirect method, whereby net profit before tax is adjusted for the effects of transactions of non-cash nature, any deferrals or accruals of past or future operating cash receipts or payments and item of expenses associated with investing or financing cash flows. The cash flows from operating and financing activities of the Fund are segregated.

**3.13 New standards and interpretations not yet adopted**

There are no standards that are notified and not yet adopted as on the date.

BARODA BNP PARIBAS MUTUAL FUND  
Notes to Financial Statements for the year ended March 31, 2024  
(All amount in lakhs, unless otherwise stated)

4 Cash and cash equivalents	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Reverse repurchase transactions / Triparty Repo (TREPs)	6,082.13	7,737.50	7,776.31	8,058.55	5,906.75	9,097.96	2,674.49	1,739.57	5,174.12	3,318.16	1,155.85	1,200.94
<b>Total</b>	<b>6,082.13</b>	<b>7,737.50</b>	<b>7,776.31</b>	<b>8,058.55</b>	<b>5,906.75</b>	<b>9,097.96</b>	<b>2,674.49</b>	<b>1,739.57</b>	<b>5,174.12</b>	<b>3,318.16</b>	<b>1,155.85</b>	<b>1,200.94</b>

5 Balances with Bank/(s)	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Balances with banks in current accounts	162.96	311.62	137.70	287.75	303.89	105.66	188.84	236.17	141.89	38.70	90.91	18.99
Advance Margin	-	-	-	-	650.00	-	-	-	-	-	-	-
<b>Total</b>	<b>162.96</b>	<b>311.62</b>	<b>137.70</b>	<b>287.75</b>	<b>953.89</b>	<b>105.66</b>	<b>188.84</b>	<b>236.17</b>	<b>141.89</b>	<b>38.70</b>	<b>90.91</b>	<b>18.99</b>

6 Derivative financial instruments receivable	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Stock Futures/Options	119.07	-	-	104.89	145.68	-	-	-	-	61.73	-	-
<b>Total</b>	<b>119.07</b>	<b>-</b>	<b>-</b>	<b>104.89</b>	<b>145.68</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>61.73</b>	<b>-</b>	<b>-</b>

7 Receivables	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Contracts for sale of investments in securities	91.67	435.65	194.81	362.63	181.47	980.92	329.56	-	855.05	1,088.43	-	-
Receivable from AMC	3.10	0.28	0.04	-	0.31	0.03	-	0.16	0.14	7.68	2.84	-
Sundry debtors for units issued to investors	-	-	13.21	-	-	28.92	-	-	74.72	-	-	2.09
Receivable from Other Schemes of Mutual Fund	1.02	0.30	247.37	5.18	18.14	219.61	0.32	10.16	260.16	0.07	6.48	45.76
<b>Total</b>	<b>95.79</b>	<b>436.23</b>	<b>455.43</b>	<b>367.81</b>	<b>199.92</b>	<b>1,229.48</b>	<b>329.88</b>	<b>10.32</b>	<b>1,190.07</b>	<b>1,096.18</b>	<b>9.32</b>	<b>47.85</b>

8 Investments	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
<b>Fair Value through profit or loss</b>												
Central & State Government Securities	-	-	-	499.39	497.31	-	-	-	-	-	-	-
Equity shares	1,72,278.28	1,10,088.60	1,10,611.60	1,76,115.87	1,29,234.54	1,20,613.53	82,506.01	63,018.09	66,228.79	55,660.99	29,277.73	20,658.47
Treasury bills	968.05	1,140.95	-	1,145.05	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	212.96	-	-	-
<b>Total</b>	<b>1,73,246.33</b>	<b>1,11,229.55</b>	<b>1,10,611.60</b>	<b>1,77,760.31</b>	<b>1,29,731.85</b>	<b>1,20,613.53</b>	<b>82,506.01</b>	<b>63,018.09</b>	<b>66,441.75</b>	<b>55,660.99</b>	<b>29,277.73</b>	<b>20,658.47</b>

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
<b>Fair Value through profit or loss</b>												
Central & State Government Securities												
- appreciation	-	-	-	2.59	0.51	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares												
- appreciation	57,627.15	15,904.06	31,498.54	72,848.67	33,003.94	37,584.08	24,104.49	10,267.62	18,334.98	11,773.51	1,725.23	4,742.41
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills												
- appreciation	-	0.54	-	-	-	-	-	-	-	-	-	-
- depreciation	0.20	-	-	0.21	-	-	-	-	-	-	-	-
Warrants												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	23.52	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)												
- amount	1,00,457.68	75,586.40	69,053.26	93,682.48	67,007.49	55,213.32	58,716.12	54,120.17	48,814.02	71,314.49	44,209.46	16,410.14
- as a percentage of average daily net assets	66.71%	63.74%	67.11%	59.90%	50.29%	46.55%	78.63%	80.09%	90.76%	161.14%	162.85%	79.67%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)												
- amount	96,535.56	75,448.30	65,119.56	97,086.43	60,651.88	55,961.11	66,389.62	55,809.18	40,312.54	60,059.98	35,733.70	17,793.63
- as a percentage of average daily net assets	64.10%	63.62%	63.29%	62.08%	45.52%	47.18%	88.91%	82.59%	74.95%	135.71%	131.63%	86.38%

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure I** to the financial statements.

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
**(All amount in lakhs, unless otherwise stated)**

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in 31 (iii)

9 Other Financial assets	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
CCIL margin deposit	51.80	72.81	129.33	47.67	80.99	147.61	35.37	40.43	110.70	21.71	17.06	23.34
Interest Accrued	4.67	1.51	0.79	14.90	9.89	0.92	2.04	0.34	0.54	2.55	0.23	0.12
Dividend Receivable	9.80	27.50	14.81	-	-	7.70	-	-	-	-	-	3.04
Advance & Prepaid Expenses	-	-	-	-	-	-	-	-	-	-	-	-
Other Receivables	0.18	-	-	0.27	0.27	0.26	0.91	0.91	0.05	0.10	0.10	0.01
<b>Total</b>	<b>266.45</b>	<b>101.82</b>	<b>144.93</b>	<b>812.84</b>	<b>91.15</b>	<b>156.49</b>	<b>38.32</b>	<b>41.68</b>	<b>111.29</b>	<b>24.36</b>	<b>17.39</b>	<b>26.51</b>
10 Other Non -Financial assets	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Tax credit receivable	0.50	-	-	-	-	-	-	-	-	-	-	-
Prepaid Expense	0.63	-	-	-	-	-	-	-	-	1.57	0.50	-
<b>Total</b>	<b>1.13</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1.57</b>	<b>0.50</b>	<b>-</b>
11 Derivative financial instruments payable	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Stock Futures/ Options	119.08	-	-	59.08	133.25	-	-	-	-	61.72	-	-
<b>Total</b>	<b>119.08</b>	<b>-</b>	<b>-</b>	<b>59.08</b>	<b>133.25</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>61.72</b>	<b>-</b>	<b>-</b>
12 Payables	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Contract for purchase of investments in securities	91.67	200.33	127.03	82.67	181.74	-	796.16	-	-	832.62	-	-
Income distribution payable	371.20	10.12	-	389.35	15.37	0.38	707.28	27.35	-	76.44	13.07	-
Payable to other schemes of Mutual Fund	1.71	34.61	775.78	53.11	97.92	202.66	4.31	7.81	461.77	1.23	1.71	41.81
Refund Payable	0.24	-	-	1.66	-	-	6.88	-	-	-	-	-
Unit Pending Allotment	10.83	10.14	16.43	31.36	12.66	33.03	29.05	25.80	99.83	2.22	1.40	17.20
Payable on Redemption of Units	94.23	119.42	94.28	79.32	94.05	70.78	86.53	55.07	104.01	39.98	13.72	6.73
Others Payable	-	-	0.04	0.03	-	0.04	0.12	-	0.13	0.12	-	-
<b>Total</b>	<b>569.88</b>	<b>374.62</b>	<b>1,013.56</b>	<b>637.50</b>	<b>401.76</b>	<b>306.89</b>	<b>1,630.33</b>	<b>116.03</b>	<b>665.74</b>	<b>952.61</b>	<b>29.90</b>	<b>65.74</b>
13 Borrowings	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Loans/Borrowings	-	-	-	-	-	-	-	-	-	-	-	-
From Triparty Repo (TREPs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
14 Other Financial Liabilities	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Management Fees Payable	-	84.65	54.18	52.91	29.59	106.33	8.24	19.34	66.68	-	-	9.58
Trusteeship Fees Payable	-	0.32	0.66	-	0.36	0.73	-	0.17	0.40	-	0.08	0.12
Registrar Fees and Expenses Payable	22.08	8.22	9.72	21.41	8.65	9.36	10.33	4.45	6.69	6.66	1.97	1.68
Commission to Distributors Payable	148.06	150.29	106.03	173.43	174.11	104.50	78.87	87.95	62.07	78.10	63.83	26.29
Custodian Fees Payable	0.66	0.50	0.42	0.67	0.53	0.48	0.31	0.27	0.26	0.21	0.12	0.08
Audit Fees Payable	2.49	1.51	1.38	2.59	1.69	1.35	1.24	0.86	1.53	0.73	0.34	1.30
Investor Education & Awareness Expenses Payable	3.00	2.03	1.94	3.11	2.29	2.15	1.42	1.10	1.20	0.97	0.51	0.36
Brokerage & Transaction Costs Payable	1.71	0.89	0.32	2.81	1.39	0.14	3.02	0.94	0.83	3.86	0.20	-
Sundry creditors	0.43	0.31	0.06	0.30	0.26	0.05	0.17	0.11	0.04	0.09	0.07	-
Printing & Stationery Payable	0.96	1.56	0.23	0.75	1.24	0.23	0.73	1.35	0.28	0.20	0.31	0.03
Provision Exp Marketing Exps	0.35	0.56	-	2.23	1.55	-	1.81	0.11	-	0.04	0.05	-
Legal & Professional Fees	1.76	1.54	0.31	0.82	0.82	0.21	0.40	0.45	0.30	0.27	0.25	0.05
CCIL charges payable	0.03	0.05	0.08	0.03	0.04	0.09	0.02	0.01	0.05	0.01	0.01	0.01
<b>Total</b>	<b>181.53</b>	<b>252.43</b>	<b>175.33</b>	<b>261.06</b>	<b>222.52</b>	<b>225.62</b>	<b>106.56</b>	<b>117.11</b>	<b>140.33</b>	<b>91.14</b>	<b>67.74</b>	<b>39.50</b>
15 Other Non-Financial Liabilities	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Statutory taxes payable	72.63	67.61	53.42	89.60	63.78	74.52	94.43	70.34	74.32	12.15	8.35	10.75
<b>Total</b>	<b>72.63</b>	<b>67.61</b>	<b>53.42</b>	<b>89.60</b>	<b>63.78</b>	<b>74.52</b>	<b>94.43</b>	<b>70.34</b>	<b>74.32</b>	<b>12.15</b>	<b>8.35</b>	<b>10.75</b>

**BARODA BNP PARIBAS MUTUAL FUND**  
Notes to Financial Statements for the year ended March 31, 2024  
(All amount in lakhs, unless otherwise stated)

4 Cash and cash equivalents	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Reverse repurchase transactions / Triparty Repo (TREPs)	4,744.73	4,836.06	7,364.47	4,447.92	6,564.17	-	10,172.22	7,675.77	5,375.46	298.67	521.32	270.69
<b>Total</b>	<b>4,744.73</b>	<b>4,836.06</b>	<b>7,364.47</b>	<b>4,447.92</b>	<b>6,564.17</b>	<b>-</b>	<b>10,172.22</b>	<b>7,675.77</b>	<b>5,375.46</b>	<b>298.67</b>	<b>521.32</b>	<b>270.69</b>
5 Balances with Bank/(s)	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Balances with banks in current accounts	113.61	175.57	11.59	214.63	492.45	-	392.98	478.05	271.77	21.14	44.69	33.25
Advance Margin	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>113.61</b>	<b>175.57</b>	<b>11.59</b>	<b>214.63</b>	<b>492.45</b>	<b>-</b>	<b>392.98</b>	<b>478.05</b>	<b>271.77</b>	<b>21.14</b>	<b>44.69</b>	<b>33.25</b>
6 Derivative financial instruments receivable	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Stock Futures/Options	1.69	-	-	158.88	509.37	-	53.96	-	-	2.40	-	-
<b>Total</b>	<b>1.69</b>	<b>-</b>	<b>-</b>	<b>158.88</b>	<b>509.37</b>	<b>-</b>	<b>53.96</b>	<b>-</b>	<b>-</b>	<b>2.40</b>	<b>-</b>	<b>-</b>
7 Receivables	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Contracts for sale of investments in securities	539.78	-	1,218.22	1,088.43	-	-	-	-	597.56	-	-	-
Receivable from AMC	4.43	0.22	-	-	1.64	-	14.86	0.39	0.69	6.48	2.03	0.04
Sundry debtors for units issued to investors	-	-	1.81	-	-	-	-	-	32.33	-	-	25.11
Receivable from Other Schemes of Mutual Fund	0.81	1.34	42.64	-	-	-	1.61	22.77	320.77	0.01	-	38.39
<b>Total</b>	<b>545.02</b>	<b>1.56</b>	<b>1,262.67</b>	<b>1,088.43</b>	<b>1.64</b>	<b>-</b>	<b>16.47</b>	<b>23.16</b>	<b>951.35</b>	<b>6.49</b>	<b>2.03</b>	<b>63.54</b>
8 Investments	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Fair Value through profit or loss												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,17,554.64	83,351.19	79,267.86	1,20,019.91	1,24,059.83	-	2,19,669.52	1,52,314.92	1,69,110.77	12,188.66	6,836.01	4,931.84
Treasury bills	580.83	855.72	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	396.49	-	-	1,234.60	1,199.44	-	51.58	81.42
<b>Total</b>	<b>1,18,135.47</b>	<b>84,206.91</b>	<b>79,267.86</b>	<b>1,20,019.91</b>	<b>1,24,456.32</b>	<b>-</b>	<b>2,19,669.52</b>	<b>1,53,549.52</b>	<b>1,70,310.21</b>	<b>12,188.66</b>	<b>6,887.59</b>	<b>5,013.26</b>

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
Fair Value through profit or loss												
Central & State Government Securities												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares												
- appreciation	36,489.37	11,995.66	18,769.05	28,092.26	-	-	63,513.45	16,364.49	36,937.68	2,199.95	1,323.36	1,205.79
- depreciation	-	-	-	-	755.27	-	-	-	-	-	-	-
Treasury bills												
- appreciation	-	0.41	-	-	-	-	-	-	-	-	-	-
- depreciation	0.12	-	-	-	-	-	-	-	-	-	-	-
Warrants												
- appreciation	-	-	-	-	-	-	-	649.43	614.27	-	11.11	33.85
- depreciation	-	-	-	-	14.86	-	-	-	-	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)												
- amount	45,414.07	53,734.00	46,381.56	1,04,010.41	2,51,486.96	-	1,86,203.19	1,32,194.20	1,13,941.01	12,401.15	6,601.68	2,651.74
- as a percentage of average daily net assets	42.34%	59.69%	56.28%	80.09%	177.48%	0.00%	96.00%	80.09%	100.50%	127.88%	104.36%	49.84%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)												
- amount	46,845.85	52,447.47	48,129.55	1,53,785.58	1,23,733.25	-	1,92,771.82	1,43,225.99	74,542.02	9,430.09	5,187.64	3,185.02
- as a percentage of average daily net assets	43.68%	58.27%	58.40%	118.41%	87.32%	0.00%	99.38%	86.77%	65.75%	97.24%	82.01%	59.86%

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure I** to the financial statements.

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
**(All amount in lakhs, unless otherwise stated)**

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in 31 (iii)

9 Other Financial assets	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
CCIL margin deposit	50.42	53.61	98.06	34.31	82.39	-	61.27	99.69	116.64	8.80	4.39	10.00
Interest Accrued	3.64	0.95	0.74	3.40	1.28	-	7.80	1.50	0.58	0.23	0.10	0.03
Dividend Receivable	-	-	16.50	-	-	-	-	-	-	1.35	-	0.55
Advance & Prepaid Expenses	-	-	-	-	-	-	-	0.01	-	-	-	-
Other Receivables	0.33	0.24	0.14	0.01	0.01	-	0.14	0.05	0.11	-	-	-
<b>Total</b>	<b>54.39</b>	<b>54.80</b>	<b>115.44</b>	<b>237.72</b>	<b>83.68</b>	<b>-</b>	<b>969.21</b>	<b>101.25</b>	<b>117.33</b>	<b>60.38</b>	<b>4.49</b>	<b>10.58</b>
10 Other Non -Financial assets	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Tax credit receivable	-	-	-	-	-	-	-	-	-	-	-	-
Prepaid Expense	0.90	-	-	-	-	-	3.03	-	-	1.32	0.36	-
<b>Total</b>	<b>0.90</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>3.03</b>	<b>-</b>	<b>-</b>	<b>1.32</b>	<b>0.36</b>	<b>-</b>
11 Derivative financial instruments payable	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Stock Futures/ Options	-	-	-	161.65	509.37	-	-	0.00	0.00	1.60	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>161.65</b>	<b>509.37</b>	<b>-</b>	<b>-</b>	<b>0.00</b>	<b>0.00</b>	<b>1.60</b>	<b>-</b>	<b>-</b>
12 Payables	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Contract for purchase of investments in securities	-	-	-	150.89	51.01	-	2,204.36	267.99	657.53	-	-	-
Income distribution payable	126.13	0.03	-	-	-	-	105.40	5.08	0.01	6.55	0.14	-
Payable to other schemes of Mutual Fund	1.01	308.42	51.96	47.62	0.37	-	5.10	1.30	364.03	2.31	0.14	92.73
Refund Payable	0.05	-	-	6.63	23.19	-	20.04	-	-	-	-	-
Unit Pending Allotment	18.84	1.32	10.26	19.70	30.46	-	36.83	12.17	45.20	1.01	0.08	25.17
Payable on Redemption of Units	47.26	124.90	83.56	130.78	56.77	-	165.50	144.61	274.56	4.80	2.87	7.67
Others Payable	-	-	-	0.02	-	-	0.33	-	0.69	-	-	0.04
<b>Total</b>	<b>193.29</b>	<b>434.67</b>	<b>145.78</b>	<b>355.64</b>	<b>161.80</b>	<b>-</b>	<b>2,537.56</b>	<b>431.15</b>	<b>1,342.02</b>	<b>14.67</b>	<b>3.23</b>	<b>125.61</b>
13 Borrowings	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Loans/Borrowings	-	-	-	-	-	-	-	-	-	-	-	-
From Triparty Repo (TREPs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
14 Other Financial Liabilities	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Management Fees Payable	-	20.97	54.25	30.12	2.55	-	-	53.98	93.25	-	-	7.00
Trusteeship Fees Payable	-	0.24	0.49	-	0.35	-	-	0.43	0.97	-	0.02	0.03
Registrar Fees and Expenses Payable	14.73	5.99	6.93	15.08	8.16	-	30.04	12.23	19.25	1.63	0.56	0.66
Commission to Distributors Payable	114.76	105.00	105.53	148.78	215.02	-	273.07	244.08	218.95	17.27	17.91	8.06
Custodian Fees Payable	0.45	0.36	0.31	0.45	0.47	-	0.82	0.65	0.63	0.05	0.04	0.02
Audit Fees Payable	1.77	1.14	1.30	2.15	1.12	-	3.21	2.10	2.53	0.16	0.08	1.36
Investor Education & Awareness Expenses Payable	2.06	1.50	1.44	2.10	2.22	-	3.83	2.77	2.88	0.21	0.12	0.08
Brokerage & Transaction Costs Payable	1.08	0.37	0.18	4.68	3.71	-	13.88	6.86	5.63	0.32	0.31	0.27
Sundry creditors	0.13	0.08	0.01	0.45	0.27	-	1.33	1.15	0.07	0.04	0.03	-
Printing & Stationery Payable	0.74	1.14	0.16	0.61	1.05	-	2.20	3.98	1.06	0.13	0.22	0.06
Provision Exp Marketing Exps	0.09	0.15	-	2.32	1.18	-	0.19	0.28	-	0.01	0.01	-
Legal & Professional Fees	1.43	1.29	0.23	0.22	0.19	-	0.99	1.12	0.55	0.08	0.06	0.04
CCIL charges payable	0.02	0.03	0.09	0.03	0.04	-	0.04	-	0.02	-	-	-
<b>Total</b>	<b>137.26</b>	<b>138.26</b>	<b>170.92</b>	<b>206.99</b>	<b>236.33</b>	<b>-</b>	<b>329.60</b>	<b>329.63</b>	<b>345.79</b>	<b>19.90</b>	<b>19.36</b>	<b>17.58</b>
15 Other Non-Financial Liabilities	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Multi Cap Fund			Baroda BNP Paribas Banking & Financial Services Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Statutory taxes payable	20.11	23.21	27.24	18.12	5.57	-	21.26	31.59	86.50	1.47	1.18	2.24
<b>Total</b>	<b>20.11</b>	<b>23.21</b>	<b>27.24</b>	<b>18.12</b>	<b>5.57</b>	<b>-</b>	<b>21.26</b>	<b>31.59</b>	<b>86.50</b>	<b>1.47</b>	<b>1.18</b>	<b>2.24</b>

**BARODA BNP PARIBAS MUTUAL FUND**  
Notes to Financial Statements for the year ended March 31, 2024  
(All amount in lakhs, unless otherwise stated)

4 Cash and cash equivalents	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Reverse repurchase transactions / Triparty Repo (TREPs)	5,062.47	3,701.79	4,013.93	2,239.93	2,574.57	4,046.97	21,802.98	-	-	3,995.35	-	-	6,047.00	-	-
<b>Total</b>	<b>5,062.47</b>	<b>3,701.79</b>	<b>4,013.93</b>	<b>2,239.93</b>	<b>2,574.57</b>	<b>4,046.97</b>	<b>21,802.98</b>	<b>-</b>	<b>-</b>	<b>3,995.35</b>	<b>-</b>	<b>-</b>	<b>6,047.00</b>	<b>-</b>	<b>-</b>
5 Balances with Bank/(s)	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Balances with banks in current accounts	590.01	238.02	115.28	83.84	110.86	60.66	457.46	-	-	302.32	-	-	308.51	-	-
Advance Margin	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>590.01</b>	<b>238.02</b>	<b>115.28</b>	<b>83.84</b>	<b>110.86</b>	<b>60.66</b>	<b>457.46</b>	<b>-</b>	<b>-</b>	<b>302.32</b>	<b>-</b>	<b>-</b>	<b>308.51</b>	<b>-</b>	<b>-</b>
6 Derivative financial instruments receivable	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Stock Futures/Options	18.25	-	-	13.67	5.74	-	-	-	-	103.49	-	-	-	-	-
<b>Total</b>	<b>18.25</b>	<b>-</b>	<b>-</b>	<b>13.67</b>	<b>5.74</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>103.49</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
7 Receivables	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Contracts for sale of investments in securities	725.62	-	298.78	-	-	2,145.49	-	-	-	13.66	-	-	-	-	-
Receivable from AMC	-	0.17	-	-	0.19	-	-	-	-	-	-	-	-	-	-
Sundry debtors for units issued to investors	-	-	16.54	-	-	0.45	0.03	-	-	-	-	-	-	-	-
Receivable from Other Schemes of Mutual Fund	2.38	-	682.22	-	-	305.65	-	-	-	4.09	-	-	0.54	-	-
<b>Total</b>	<b>728.00</b>	<b>0.17</b>	<b>997.54</b>	<b>-</b>	<b>0.19</b>	<b>2,451.59</b>	<b>0.03</b>	<b>-</b>	<b>-</b>	<b>17.75</b>	<b>-</b>	<b>-</b>	<b>0.54</b>	<b>-</b>	<b>-</b>
8 Investments	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Fair Value through profit or loss															
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,05,781.41	68,094.15	57,922.93	39,900.32	45,031.35	95,170.40	81,507.71	-	-	1,66,850.63	-	-	1,21,246.03	-	-
Treasury bills	-	-	-	387.22	380.32	-	-	-	-	961.66	-	-	1,998.91	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>1,05,781.41</b>	<b>68,094.15</b>	<b>57,922.93</b>	<b>40,287.54</b>	<b>45,411.67</b>	<b>95,170.40</b>	<b>81,507.71</b>	<b>-</b>	<b>-</b>	<b>1,67,812.29</b>	<b>-</b>	<b>-</b>	<b>1,23,244.94</b>	<b>-</b>	<b>-</b>

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
Fair Value through profit or loss															
Central & State Government Securities															
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares															
- appreciation	26,742.41	8,106.37	16,655.04	12,448.17	1,291.12	81.85	2,682.78	-	-	36,120.58	-	-	15,203.09	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills															
- appreciation	-	-	-	-	0.18	-	-	-	-	0.08	-	-	0.04	-	-
- depreciation	-	-	-	0.08	-	-	-	-	-	-	-	-	-	-	-
Warrants															
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)															
- amount	85,508.47	83,418.04	33,795.79	18,790.01	33,351.30	1,27,853.31	78,824.93	-	-	3,09,312.24	-	-	1,31,377.80	-	-
- as a percentage of average daily net assets	97.76%	115.07%	53.04%	45.49%	43.16%	117.72%	83.05%	0.00%	0.00%	192.29%	0.00%	0.00%	103.40%	0.00%	0.00%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)															
- amount	83,382.83	73,863.16	51,677.76	39,128.94	83,970.74	32,551.39	-	-	-	1,85,759.76	-	-	24,654.21	-	-
- as a percentage of average daily net assets	95.33%	101.89%	81.11%	94.73%	108.68%	29.97%	0.00%	0.00%	0.00%	115.48%	0.00%	0.00%	19.40%	0.00%	0.00%

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure I** to the financial statements.

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
**(All amount in lakhs, unless otherwise stated)**

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in 31 (iii)

9 Other Financial assets	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
CCIL margin deposit	51.65	43.71	47.00	17.05	33.32	70.00	195.00	-	-	176.65	-	-	39.97	-	-
Interest Accrued	3.86	0.72	0.42	1.72	0.50	0.44	16.71	-	-	3.07	-	-	4.64	-	-
Dividend Receivable	8.40	5.75	-	2.27	-	18.45	-	-	-	-	-	-	-	-	-
Advance & Prepaid Expenses	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Receivables	0.34	0.34	1.54	0.06	0.06	-	0.24	-	-	-	-	-	0.21	-	-
<b>Total</b>	<b>264.25</b>	<b>50.52</b>	<b>48.96</b>	<b>21.10</b>	<b>33.88</b>	<b>88.89</b>	<b>211.95</b>	<b>-</b>	<b>-</b>	<b>179.72</b>	<b>-</b>	<b>-</b>	<b>44.82</b>	<b>-</b>	<b>-</b>

10 Other Non -Financial assets	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Tax credit receivable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Prepaid Expense	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

11 Derivative financial instruments payable	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Stock Futures/ Options	20.61	-	-	5.39	5.74	-	-	-	-	103.49	-	-	0.00	-	-
<b>Total</b>	<b>20.61</b>	<b>-</b>	<b>-</b>	<b>5.39</b>	<b>5.74</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>103.49</b>	<b>-</b>	<b>-</b>	<b>0.00</b>	<b>-</b>	<b>-</b>

12 Payables	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Contract for purchase of investments in securities	1,130.97	328.05	-	164.09	70.03	-	5,290.25	-	-	13.66	-	-	336.91	-	-
Income distribution payable	10.94	0.01	-	-	-	-	-	-	-	-	-	-	-	-	-
Payable to other schemes of Mutual Fund	23.09	8.78	538.39	2.95	10.73	110.74	4.97	-	-	21.75	-	-	76.93	-	-
Refund Payable	14.46	19.08	-	-	-	-	30.21	-	-	10.44	-	-	4.46	-	-
Unit Pending Allotment	87.85	37.28	57.97	6.90	0.09	2.63	130.09	-	-	21.37	-	-	22.68	-	-
Payable on Redemption of Units	166.53	72.53	73.07	45.19	47.56	83.80	158.65	-	-	228.22	-	-	73.68	-	-
Others Payable	0.17	-	-	-	-	-	0.79	-	-	-	-	-	0.05	-	-
<b>Total</b>	<b>1,434.01</b>	<b>465.73</b>	<b>669.43</b>	<b>219.13</b>	<b>128.41</b>	<b>197.17</b>	<b>5,614.96</b>	<b>-</b>	<b>-</b>	<b>295.44</b>	<b>-</b>	<b>-</b>	<b>514.71</b>	<b>-</b>	<b>-</b>

13 Borrowings	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Loans/Borrowings															
From Triparty Repo (TREP)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

14 Other Financial Liabilities	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Management Fees Payable	19.95	28.98	37.78	7.31	25.23	8.14	3.53	-	-	6.90	-	-	15.29	-	-
Trusteeship Fees Payable	-	0.19	0.35	-	0.13	0.57	-	-	-	-	-	-	-	-	-
Registrar Fees and Expenses Payable	15.27	5.58	6.61	5.05	3.14	9.50	5.30	-	-	19.92	-	-	16.79	-	-
Commission to Distributors Payable	114.02	88.66	69.68	55.56	47.03	130.92	124.19	-	-	451.22	-	-	210.79	-	-
Custodian Fees Payable	0.39	0.30	0.22	0.15	0.19	0.37	0.35	-	-	0.63	-	-	0.47	-	-
Audit Fees Payable	1.45	0.92	2.01	0.68	0.98	1.91	0.12	-	-	2.17	-	-	0.88	-	-
Investor Education & Awareness Expenses Payable	1.83	1.21	1.01	0.71	0.82	1.68	1.40	-	-	2.91	-	-	2.17	-	-
Brokerage & Transaction Costs Payable	8.68	4.06	2.02	0.83	0.90	1.12	23.65	-	-	4.64	-	-	5.57	-	-
Sundry creditors	0.98	0.78	0.04	0.16	0.24	0.04	0.09	-	-	0.26	-	-	0.26	-	-
Printing & Stationery Payable	1.00	1.47	0.31	0.27	0.60	0.25	0.31	-	-	0.49	-	-	0.79	-	-
Provision Exp Marketing Exps	0.12	0.12	-	0.31	0.09	-	-	-	-	0.29	-	-	0.06	-	-
Legal & Professional Fees	0.53	0.34	0.29	0.09	0.09	0.20	1.39	-	-	0.19	-	-	1.00	-	-
CCIL charges payable	0.03	0.02	0.03	0.01	0.02	0.03	0.27	-	-	0.03	-	-	0.03	-	-
<b>Total</b>	<b>164.25</b>	<b>132.63</b>	<b>120.35</b>	<b>71.13</b>	<b>79.46</b>	<b>154.73</b>	<b>160.60</b>	<b>-</b>	<b>-</b>	<b>489.65</b>	<b>-</b>	<b>-</b>	<b>254.10</b>	<b>-</b>	<b>-</b>

15 Other Non-Financial Liabilities	Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars															
Statutory taxes payable	14.41	17.59	14.27	3.38	5.80	6.85	7.25	-	-	22.54	-	-	9.55	-	-
<b>Total</b>	<b>14.41</b>	<b>17.59</b>	<b>14.27</b>	<b>3.38</b>	<b>5.80</b>	<b>6.85</b>	<b>7.25</b>	<b>-</b>	<b>-</b>	<b>22.54</b>	<b>-</b>	<b>-</b>	<b>9.55</b>	<b>-</b>	<b>-</b>





**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

16 Interest	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Treasury bills	2.92	-	29.80	-	27.88	1.35	-	-	212.19	-	44.67	-
Government securities	-	-	-	-	-	-	-	-	-	-	-	-
CCIL Margin	0.04	0.04	0.30	0.32	0.18	0.37	-	-	1.76	-	0.74	-
Tri-Party Repo/Reverse Repo	23.26	14.61	248.92	217.28	94.37	169.53	414.45	-	1,279.85	-	797.35	-
Other Interest income	0.05	0.29	1.30	1.53	0.18	1.89	0.24	-	0.47	-	0.96	-
<b>Total</b>	<b>26.27</b>	<b>14.94</b>	<b>280.32</b>	<b>219.13</b>	<b>122.61</b>	<b>173.14</b>	<b>414.69</b>	<b>-</b>	<b>1,494.27</b>	<b>-</b>	<b>843.72</b>	<b>-</b>

17 Gain on fair value changes	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Gross change on account of Gain on fair value changes (MTM)	876.59	117.57	18,636.04	-	11,171.25	1,209.45	2,682.78	-	36,120.66	-	15,203.14	-
<b>Total</b>	<b>876.59</b>	<b>117.57</b>	<b>18,636.04</b>	<b>-</b>	<b>11,171.25</b>	<b>1,209.45</b>	<b>2,682.78</b>	<b>-</b>	<b>36,120.66</b>	<b>-</b>	<b>15,203.14</b>	<b>-</b>

18 Gain on Sale/Redemptions of Investments	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Profit on sale/redemption of investments (Gross)	1,710.11	580.67	18,329.68	12,733.23	5,837.94	6,522.00	-	-	10,198.10	-	2,118.13	-
Profit on sale/redemption of investments (Gross)-Derivatives	7.41	-	94.81	-	103.76	-	-	-	355.66	-	189.75	-
<b>Total</b>	<b>1,717.52</b>	<b>580.67</b>	<b>18,424.49</b>	<b>12,733.23</b>	<b>5,941.70</b>	<b>6,522.00</b>	<b>-</b>	<b>-</b>	<b>10,553.76</b>	<b>-</b>	<b>2,307.88</b>	<b>-</b>

19 Other Income	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Load Income	5.14	5.66	40.08	73.60	2.91	86.40	5.36	-	254.09	-	123.87	-
<b>Total</b>	<b>5.14</b>	<b>5.66</b>	<b>40.08</b>	<b>73.60</b>	<b>2.91</b>	<b>86.40</b>	<b>5.36</b>	<b>-</b>	<b>254.09</b>	<b>-</b>	<b>123.87</b>	<b>-</b>

20 Fees and commission expenses	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Management Fees	88.85	76.01	646.53	617.21	374.62	381.00	11.45	-	192.61	-	75.42	-
GST on Management Fees	15.99	13.68	116.37	111.10	67.43	68.58	2.06	-	34.67	-	13.57	-
Trusteeship Fees	0.35	0.22	3.17	2.48	1.52	2.67	-	-	4.89	-	2.44	-
Commission to Distributors	104.53	61.30	1,042.35	925.19	505.04	1,163.55	124.19	-	2,250.95	-	912.28	-
<b>Total</b>	<b>209.72</b>	<b>151.21</b>	<b>1,808.42</b>	<b>1,655.98</b>	<b>948.61</b>	<b>1,615.80</b>	<b>137.70</b>	<b>-</b>	<b>2,483.12</b>	<b>-</b>	<b>1,003.71</b>	<b>-</b>

21 Loss on fair value changes	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Gross change on account of Loss on fair value changes (MTM)	13.40	22.74	20.61	8,548.67	0.26	-	-	-	-	-	-	-
<b>Total</b>	<b>13.40</b>	<b>22.74</b>	<b>20.61</b>	<b>8,548.67</b>	<b>0.26</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

22 Loss on Sale/Redemptions of Investments	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Loss on sale/redemption of investments (Gross)	125.03	215.23	1,959.85	3,568.22	1,455.43	6,864.07	-	-	2,626.81	-	1,034.34	-
Loss on sale/redemption of investments (Gross)-Derivatives	-	-	-	-	-	7.90	-	-	-	-	-	-
<b>Total</b>	<b>125.03</b>	<b>215.23</b>	<b>1,959.85</b>	<b>3,568.22</b>	<b>1,455.43</b>	<b>6,871.97</b>	<b>-</b>	<b>-</b>	<b>2,626.81</b>	<b>-</b>	<b>1,034.34</b>	<b>-</b>

23 Other expenses	Baroda BNP Paribas Banking & Financial Services Fund		Baroda BNP Paribas Large & Mid Cap Fund		Baroda BNP Paribas Business Cycle Fund		Baroda BNP Paribas Innovation Fund		Baroda BNP Paribas Value Fund		Baroda BNP Paribas Small Cap Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Particulars												
Custodian Fees and Expenses	0.74	0.45	4.41	3.84	2.11	3.92	0.38	-	6.33	-	2.54	-
Registrar Fees and Expenses	8.67	6.86	80.97	70.50	33.70	63.11	5.79	-	101.32	-	44.56	-
Audit Fees	0.18	0.09	1.69	1.01	0.86	1.07	0.13	-	2.38	-	0.97	-
Investor Education and Awareness expenses	1.94	1.27	17.49	14.50	8.26	15.45	1.40	-	26.28	-	10.69	-
Brokerage & Transaction Costs	39.63	24.76	308.60	331.63	89.08	246.08	158.56	-	601.25	-	296.00	-
Other Operating expenses	1.26	1.01	14.79	12.89	2.67	3.25	2.81	-	5.41	-	9.20	-
Marketing/Publicity/Advertisement Expenses	0.02	0.11	1.01	4.72	0.38	0.32	-	-	0.54	-	2.17	-
Printing & Stationery Expenses	0.65	0.74	4.77	4.34	1.51	2.33	0.31	-	2.08	-	1.72	-
<b>Total</b>	<b>53.09</b>	<b>35.29</b>	<b>433.73</b>	<b>443.43</b>	<b>138.57</b>	<b>335.53</b>	<b>169.38</b>	<b>-</b>	<b>745.59</b>	<b>-</b>	<b>367.85</b>	<b>-</b>



SR. NO.	PARTICULARS	Baroda BNP Paribas Mid Cap Fund			Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas ELSS Tax Saver Fund			Baroda BNP Paribas Focused Fund			Baroda BNP Paribas India Consumption Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>															
	Regular Plan - Growth Option	57.9919	50.3523	45.5990	141.0380	123.2444	114.6900	56.5154	50.4991	49.4750	14.3274	12.8811	11.8660	19.6221	17.3506	15.7370
	Regular Plan - IDCW Option	39.5699	37.3894	36.0390	18.0559	17.1485	17.0000	16.2947	15.8270	16.5100	12.3710	12.0169	11.8670	15.8880	15.2855	14.7700
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	66.7681	57.2422	50.9150	158.3512	137.0406	125.7000	61.9725	54.8398	52.9360	15.5633	13.7969	12.4650	21.0217	18.3737	16.3720
	Direct Plan - IDCW Option	48.3845	45.1390	42.7300	21.1151	19.8619	19.4000	20.1120	19.3522	19.8940	13.4008	12.9207	12.4380	17.5684	16.7031	15.8510
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	1.97%	2.08%	2.13%	1.97%	2.02%	2.11%	2.24%	2.32%	2.32%	2.27%	2.39%	2.40%	2.09%	2.19%	2.24%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	37.81%	15.06%	21.47%	34.38%	7.45%	10.61%	35.08%	10.21%	12.46%	32.90%	12.46%	23.39%	32.08%	12.70%	15.49%
	Weighted Average PE	79.52	34.27	62.60	45.20	30.02	43.81	78.32	31.98	48.41	82.08	27.61	57.20	79.09	50.56	80.61



SR. NO.	PARTICULARS	Baroda BNP Paribas Flexi Cap Fund			Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund			Baroda BNP Paribas Innovation Fund			Baroda BNP Paribas Multi Cap Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>															
	Regular Plan - Growth Option	9.6897	9.4280	-	10.0063	-	-	10.0159	-	-	9.9105	-	-	166.3959	144.9121	126.8800
	Regular Plan - IDCW Option	9.6897	9.4280	-	10.0063	-	-	10.0159	-	-	9.9105	-	-	38.8671	35.8014	32.6200
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	9.8010	9.5334	-	10.0122	-	-	10.0174	-	-	9.9159	-	-	182.4044	157.4957	136.4400
	Direct Plan - IDCW Option	9.8010	9.5334	-	10.0122	-	-	10.0174	-	-	9.9159	-	-	40.2879	36.8057	33.4000
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	2.03%	2.03%	0.00%	2.00%	0.00%	0.00%	2.01%	0.00%	0.00%	2.12%	0.00%	0.00%	2.04%	2.17%	2.36%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	33.84%	-1.45%	0.00%	27.71%	0.00%	0.00%	12.87%	0.00%	0.00%	2.95%	0.00%	0.00%	37.64%	9.80%	20.01%
	Weighted Average PE	63.84	31.65	-	27.98	-	-	47.11	-	-	126.84	-	-	86.30	34.06	51.02

SR. NO.	PARTICULARS	Baroda BNP Paribas Banking & Financial Services Fund			Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
<b>1</b>	<b>Gross Income Per Unit Broken Up Into The Following Components:</b>									
1a	Income Other Than Profit On Sale Of Investments	0.35	0.26	0.18	0.25	0.26	0.19	0.21	0.27	0.07
1b	Profit On Inter Scheme Transfer/Sale Of Investments	-	-	-	-	-	-	-	-	-
1c	Profit On Sale Of Investments To Third Party	5.24	2.24	0.05	3.94	2.81	3.50	2.00	1.28	0.16
1d	Transfer To Revenue Account From Previous Years' Reserve	12.38	0.04	0.04	5.20	-	-	-0.17	-	-
	<b>Gross Income</b>	<b>17.97</b>	<b>2.54</b>	<b>0.27</b>	<b>9.40</b>	<b>3.07</b>	<b>3.69</b>	<b>2.03</b>	<b>1.55</b>	<b>0.23</b>
<b>2</b>	<b>Expenses</b>									
2a	Aggregate Of Expenses, Writeoff, Amortisation And Charges	2.30	0.64	0.72	2.21	0.40	0.41	2.42	0.35	0.12
2b	Loss On Inter Scheme Transfer/Sale Of Investments	-	-	-	-	-	-	-	-	-
2c	Loss On Sale Of Investments To Third Party	0.38	0.87	0.40	0.42	0.81	0.41	0.49	1.43	0.19
	<b>Gross Expenses</b>	<b>2.68</b>	<b>1.51</b>	<b>1.12</b>	<b>2.63</b>	<b>1.21</b>	<b>0.82</b>	<b>2.91</b>	<b>1.78</b>	<b>0.31</b>
<b>3</b>	<b>Net Income</b>	<b>7.07</b>	<b>1.03</b>	<b>-0.85</b>	<b>7.30</b>	<b>1.86</b>	<b>2.87</b>	<b>5.14</b>	<b>-0.23</b>	<b>-0.08</b>
<b>4</b>	<b>Net Unrealised Appreciation/(Depreciation) In Value Of Investments</b>	<b>2.67</b>	<b>0.36</b>	<b>0.12</b>	<b>4.01</b>	<b>-1.93</b>	<b>1.59</b>	<b>3.78</b>	<b>0.27</b>	<b>-0.01</b>
<b>5</b>	<b>Net Asset Value Per Unit At The End Of The Period</b>									
	Regular Plan - Growth Option	38.4049	29.7942	28.0619	23.6397	16.0254	16.5122	14.2064	9.8272	9.9295
	Regular Plan - IDCW Option	18.8993	16.0661	16.4435	18.6904	13.8567	15.5249	14.2064	9.8272	9.9295
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	42.1773	32.3256	30.1642	24.9759	16.7207	16.9752	14.7458	10.0736	10.0253
	Direct Plan - IDCW Option	21.2058	17.8093	18.0657	20.9962	15.3769	16.9752	14.7458	10.0736	10.0253
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-
<b>6</b>	<b>Repurchase And Reissue Price:</b>									
<b>a</b>	<b>Highest During The Year</b>									
	Regular Plan - Growth Option	39.3216	32.8676	32.3200	23.8101	17.2008	17.7500	14.2474	10.5064	10.4100
	Regular Plan - IDCW Option	21.2037	19.2595	20.1900	20.5878	16.1720	17.7500	14.2474	10.5064	10.4100
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	43.0766	35.5614	34.6100	25.1316	17.8690	18.1300	14.7765	10.7272	10.4800
	Direct Plan - IDCW Option	23.7324	21.2931	22.0900	23.1118	17.8690	18.1300	14.7765	10.7272	10.4800
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-

SR. NO.	PARTICULARS	Baroda BNP Paribas Banking & Financial Services Fund			Baroda BNP Paribas Large & Mid Cap Fund			Baroda BNP Paribas Business Cycle Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>									
	Regular Plan - Growth Option	29.9275	25.1605	25.3300	16.0500	13.9557	12.4500	9.8324	8.4381	9.0800
	Regular Plan - IDCW Option	16.1380	14.7433	15.8200	13.8780	13.1208	12.4500	9.8324	8.4381	9.0800
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	32.4726	27.0936	27.0100	16.7483	14.3932	12.6100	10.0800	8.5542	9.1700
	Direct Plan - IDCW Option	17.8903	16.2267	17.2400	15.4022	14.3932	12.6100	10.0800	8.5542	9.1700
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	2.30%	2.56%	2.54%	2.21%	2.44%	2.42%	2.42%	2.21%	2.10%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	23.92%	6.47%	12.28%	39.04%	13.86%	19.41%	37.03%	0.77%	0.77%
	Weighted Average PE	34.95	19.87	22.50	77.77	29.36	44.04	55.50	31.11	42.92



## INDEPENDENT AUDITOR'S REPORT

To the Trustees of  
Baroda BNP Paribas Mutual Fund

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the accompanying financial statements of the schemes mentioned below (collectively 'the Schemes'), which comprise the Balance Sheets as at 31 March 2024, the Revenue Accounts, the Cash Flow Statement and the Statement of changes in net assets attributable to unit holders of the Schemes for the year then ended, and notes to the financial statements, including a summary of material accounting policies and other explanatory information.

Name of the Schemes
Baroda BNP Paribas Conservative Hybrid Fund
Baroda BNP Paribas Arbitrage Fund
Baroda BNP Paribas Aggressive Hybrid Fund
Baroda BNP Paribas Multi Asset Fund
Baroda BNP Paribas Balanced Advantage Fund
Baroda BNP Paribas Equity Savings Fund

In our opinion and to the best of our information and according to the explanations given to us, the financial statements of the Schemes give a true and fair view in conformity with the accounting principles generally accepted in India, including the accounting policies and standards specified in the Ninth Schedule to the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 and amendments thereto ('the SEBI Regulations'):

- in the case of balance sheets, of the state of affairs of the respective Schemes as at 31 March 2024;
- in the case of the revenue accounts, of the surplus for the respective Schemes for the year ended on that date;
- in the case of the Cash Flow Statements, of the cash flows for the year ended on that date; and
- in the case of Statement of changes in net assets, of the changes in net assets attributable to the unit holders of the respective Schemes for the year ended on that date.

#### Basis for Opinion

We conducted our audit of the financial statements in accordance with the Standards on Auditing (SAs) issued by the Institute of Chartered Accountants of India ('the ICAI'). Our responsibilities under those Standards are further described in the 'Auditor's Responsibilities for the Audit of the Financial Statements' section of our report. We are independent of the Schemes in accordance with the 'Code of Ethics' issued by the ICAI together with the ethical requirements that are relevant to our audit of the financial statements, and we have fulfilled our other ethical responsibilities in accordance with these requirements and the Code of Ethics. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the financial statements.

### **Information Other than the Financial Statements and Auditor's Report Thereon**

The management of Baroda BNP Paribas Asset Management India Private Limited and the Board of Directors of Baroda BNP Paribas Trustee India Private Limited (together referred to as the "Management") are responsible for the other information. The other information comprises the information included in the Trustee report, but does not include the financial statements and our auditor's report thereon. The Trustee report will be made available to us after the date of this auditor's report.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above when it becomes available and, in doing so, consider whether such other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

When we read the trustee report, if we conclude that there is a material misstatement therein, we are required to communicate the matter to those charged with governance.

### **Responsibilities of Management and Those Charged with Governance for the Financial Statements**

The Management is responsible for the preparation of these financial statements that give a true and fair view of the financial position, financial performance, cash flows and changes in net assets attributable to the unit holders of the Schemes in accordance with accounting principles generally accepted in India, including the Indian Accounting Standards (Ind AS), read with the SEBI Regulations. This responsibility also includes maintenance of adequate accounting records in accordance with the SEBI regulations for safeguarding of the assets of the Schemes and for preventing and detecting frauds and other irregularities; selection and application of appropriate accounting policies; making judgments and estimates that are reasonable and prudent, the design, implementation and maintenance of adequate internal controls, that were operating effectively for ensuring the accuracy and completeness of the accounting records, relevant to the preparation and presentation of the financial statements that give a true and fair view and are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, Management is responsible for assessing the Schemes' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless Management either intends to liquidate the Schemes or to cease operations, or has no realistic alternative but to do so.

Those Charged with Governance are also responsible for overseeing the Schemes' financial reporting process.

### **Auditor's Responsibilities for the Audit of the Financial Statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with SAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with SAs, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit

evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.

- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of internal control.
- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by Management.
- ▶ Conclude on the appropriateness of Management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Schemes' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause any scheme to cease to continue as a going concern.
- ▶ Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Management, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provided the Management with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

#### **Report on Other Legal and Regulatory Requirements**

1. As required by Regulation 55(4) and clause 5(ii)(2) of the Eleventh Schedule of the SEBI Regulations, we report that:
  - a. We have sought and obtained all the information and explanations which to the best of our knowledge and belief were necessary for the purposes of our audit;
  - b. In our opinion, the balance sheets and revenue accounts dealt by this report have been prepared in conformity with the accounting policies and standards specified in the Ninth Schedule to the Regulations; and
  - c. The balance sheets, revenue accounts, the cash flow statement and statement of changes in net assets attributable to unit holders of Schemes dealt with by this report are in agreement with the books of account of the respective Schemes.

2. In our opinion, and on the basis of information and explanations given to us, the methods used to value non traded securities in good faith as at March 31, 2024, wherever applicable, are in accordance with the SEBI Regulations and other guidelines issued by the Securities and Exchange Board of India, as applicable, and approved by the Board of Directors of the Trustees, and are fair and reasonable.

For S.R. Batliboi & Co. LLP  
Chartered Accountants  
ICAI Firm Registration Number: 301003E/E300005

per Rutushtra Patell  
Partner  
Membership Number: 123596

UDIN: 24123596BKCIHS4051

Place: Mumbai  
Date: July 18, 2024

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund			Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>																			
<b>Financial Assets</b>																			
Cash and cash equivalents	4	2,340.06	3,798.69	1,491.38	11,404.90	2,437.95	2,430.53	4,964.23	2,490.72	1,974.82	2,798.97	4,447.61	-	19,968.36	10,513.10	12,841.70	1,553.60	829.61	2,190.76
Balances with Bank/(s)	5	22.74	172.87	61.99	2,364.03	199.14	92.90	130.84	360.73	49.24	467.11	1,302.95	-	1,271.25	567.14	771.55	42.96	65.58	28.26
Derivative financial instruments	6	-	-	-	6,068.70	24,314.76	23,877.33	238.19	14.85	-	1,492.96	829.28	-	6,129.53	5,901.85	11,580.31	8,957.77	8,225.54	9,437.24
Receivables	7	42.04	2,058.77	133.00	1,324.21	3,829.34	5,051.55	409.72	7.80	1,195.61	61.85	8.24	-	2,260.55	4,088.06	10,757.21	18.50	173.14	1,554.85
Investments	8	57,011.21	43,632.29	45,775.25	74,717.76	30,780.90	56,792.55	95,185.92	75,071.53	75,072.95	1,14,530.43	1,27,572.19	-	3,66,242.60	2,98,604.33	2,96,097.76	21,871.93	23,302.52	33,633.00
Other Financial assets	9	1,089.80	700.64	602.94	122.81	95.29	909.70	756.16	354.32	536.07	177.55	243.80	-	2,301.66	1,436.51	2,640.79	407.01	176.76	501.34
<b>Non-Financial Assets</b>																			
Other Non -Financial assets	10	-	5.81	-	-	-	-	-	-	-	0.34	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>		<b>60,505.85</b>	<b>50,369.07</b>	<b>48,064.56</b>	<b>96,002.41</b>	<b>61,657.38</b>	<b>89,154.56</b>	<b>1,01,685.06</b>	<b>78,299.95</b>	<b>78,828.69</b>	<b>1,19,529.21</b>	<b>1,34,404.07</b>	<b>-</b>	<b>3,98,173.95</b>	<b>3,21,110.99</b>	<b>3,34,689.32</b>	<b>32,851.77</b>	<b>32,773.15</b>	<b>47,345.45</b>
<b>Financial Liabilities</b>																			
Derivative financial instruments	11	-	-	-	6,338.20	24,604.79	23,829.91	203.24	-	-	1,487.30	1,232.91	-	6,237.49	5,901.85	11,123.16	9,048.67	8,323.79	9,194.61
Payables	12	1,075.19	10.28	93.50	11,168.24	3,802.26	2,238.63	1,625.57	81.17	1,105.49	217.17	280.74	-	12,846.37	2,667.24	6,486.35	73.01	27.67	2,546.48
Borrowings	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	87.53	71.79	135.96	68.05	45.88	66.56	146.14	130.51	130.65	457.18	228.09	-	573.67	526.15	461.59	33.28	60.02	73.26
<b>Non-Financial Liabilities</b>																			
Provisions																			
Other Non-Financial Liabilities	15	2.64	1.27	10.76	4.78	4.68	7.52	9.33	8.50	51.51	19.06	7.33	-	78.91	76.44	67.63	1.63	10.83	9.33
<b>Total Liabilities (B)</b>		<b>1,165.36</b>	<b>83.34</b>	<b>240.22</b>	<b>17,579.27</b>	<b>28,457.61</b>	<b>26,142.62</b>	<b>1,984.28</b>	<b>220.18</b>	<b>1,287.65</b>	<b>2,180.71</b>	<b>1,749.07</b>	<b>-</b>	<b>19,736.44</b>	<b>9,171.68</b>	<b>18,138.73</b>	<b>9,156.59</b>	<b>8,422.31</b>	<b>11,823.68</b>
<b>Net assets attributable to holder of redeemable units</b>																			
The Notes referred to herein form an integral part of the Balance Sheet		59,340.49	50,285.73	47,824.34	78,423.14	33,199.77	63,011.94	99,700.78	78,079.77	77,541.04	1,17,348.50	1,32,655.00	-	3,78,437.51	3,11,939.31	3,16,550.59	23,695.18	24,350.84	35,521.77

As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Mr. Sanjay Chawla  
CIO - Equity  
& Fund Manager

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Pratish Krishnan  
Fund Manager

Mr. Neeraj Saxena  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

Mr. Miten Vora  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
		Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
		<b>INCOME</b>											
Interest Income	16	3,261.83	2,625.33	1,004.24	799.81	1,823.43	1,369.89	1,150.51	796.54	7,815.82	7,082.26	541.34	632.04
Dividend Income		131.33	125.09	394.79	692.83	811.67	654.78	1,137.22	322.74	3,061.93	2,664.45	180.16	235.61
Gain on fair value changes	17	3,011.52	59.07	846.22	0.25	17,338.39	93.70	26,473.35	1,406.97	48,570.25	416.96	2,230.21	71.33
Gain on sale/redemption of investments	18	2,454.34	1,298.53	18,878.61	12,258.30	7,598.35	3,724.23	7,967.41	2,336.42	35,132.26	27,232.04	3,586.26	4,527.78
Other Income	19	1.13	1.09	2.72	0.53	8.15	13.48	223.10	60.83	110.98	291.96	3.59	10.41
<b>Total Income (A)</b>		<b>8,860.15</b>	<b>4,109.11</b>	<b>21,126.58</b>	<b>13,751.72</b>	<b>27,579.99</b>	<b>5,856.08</b>	<b>36,951.59</b>	<b>4,923.50</b>	<b>94,691.24</b>	<b>37,687.67</b>	<b>6,541.56</b>	<b>5,477.17</b>
<b>EXPENSES</b>													
Fees and commission expenses (incl Borrowing Cost)	20	1,123.28	1,050.83	281.05	340.07	1,727.81	1,596.65	2,442.19	736.99	5,932.78	5,843.89	558.98	682.05
Loss on fair value changes	21	0.28	541.86	-	1,163.54	17.45	124.88	5.21	3,808.42	734.49	4,048.52	-	2,557.94
Loss on Sale/Redemptions of Investments	22	404.21	1,216.49	16,095.37	9,160.38	284.93	2,901.38	2,841.79	155.06	3,946.33	15,591.79	2,190.77	1,395.10
Other expenses	23	93.56	83.89	1,242.84	896.87	170.92	231.16	278.04	269.33	1,141.85	1,302.44	100.57	119.86
<b>Total Expense (B)</b>		<b>1,621.33</b>	<b>2,893.07</b>	<b>17,619.26</b>	<b>11,560.86</b>	<b>2,201.11</b>	<b>4,854.07</b>	<b>5,567.23</b>	<b>4,969.80</b>	<b>11,755.45</b>	<b>26,786.64</b>	<b>2,850.32</b>	<b>4,754.95</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>7,238.82</b>	<b>1,216.04</b>	<b>3,507.32</b>	<b>2,190.86</b>	<b>25,378.88</b>	<b>1,002.01</b>	<b>31,384.36</b>	<b>-46.30</b>	<b>82,935.79</b>	<b>10,901.03</b>	<b>3,691.24</b>	<b>722.22</b>

The Notes referred to herein form an integral part of the Revenue Account  
As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

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Partner  
Membership No. 123596

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Director  
DIN : 03272814

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CIO - Fixed Income  
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Mr. Pratish Krishnan  
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Mr. Neeraj Saxena  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

Mr. Miten Vora  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Cashflow from Operating Activity</b>												
Net Surplus/(Deficit) for the year	7,238.82	1,216.04	3,507.32	2,190.86	25,378.88	1,002.01	31,384.36	-46.30	82,935.79	10,901.03	3,691.24	722.22
Adjustments to reconcile surplus/(deficit) to net cash flows:												
Add/(Less) : Changes in Unrealised loss provided/(written back)												
Add/(Less) : Interest income	-3,261.83	-2,625.33	-1,004.24	-799.81	-1,823.43	-1,369.89	-1,150.51	-796.54	-7,815.82	-7,082.26	-541.34	-632.04
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>3,976.99</b>	<b>-1,409.29</b>	<b>2,503.08</b>	<b>1,391.05</b>	<b>23,555.45</b>	<b>-367.88</b>	<b>30,233.85</b>	<b>-842.84</b>	<b>75,119.97</b>	<b>3,818.77</b>	<b>3,149.90</b>	<b>90.18</b>
Adjustments for:-												
(Increase)/Decrease in receivables	2,016.73	-1,925.77	2,505.13	1,222.21	-401.92	1,187.81	-53.61	-8.24	1,827.51	6,669.15	154.64	1,381.71
(Increase)/Decrease in other financial assets	-389.16	-97.70	-27.52	814.41	-401.84	181.75	66.25	-243.80	-865.15	1,204.28	-230.25	324.58
(Increase)/Decrease in Investments	-13,378.92	2,142.96	-43,936.86	26,011.65	-20,114.39	1.42	13,041.76	-1,27,572.19	-67,638.27	-2,506.57	1,430.59	10,330.48
(Increase)/Decrease in Derivative financial instruments receivable	-	-	18,246.06	-437.43	-223.34	-14.85	-663.68	-829.28	-227.68	5,678.46	-732.23	1,211.70
(Increase)/Decrease in Other Non - Financial assets	5.81	-5.81	-	-	-	-	-0.34	-	-	-	-	-
(Increase)/Decrease in payables	1,064.91	-83.22	7,365.98	1,563.63	1,544.40	-1,024.32	-63.57	280.74	10,179.13	-3,819.11	45.34	-2,518.81
(Increase)/Decrease in other financial liabilities	15.74	-64.17	22.17	-20.68	15.63	-0.14	229.09	228.09	47.52	64.56	-26.74	-13.24
(Increase)/Decrease in other non-financial liabilities	1.37	-9.49	0.10	-2.84	0.83	-43.01	11.73	7.33	2.47	8.81	-9.20	1.50
(Increase)/Decrease in Derivative financial instruments payable	-	-	-18,266.60	774.89	203.24	-	254.39	1,232.91	335.64	-5,221.31	724.88	-870.81
Interest received	3,261.83	2,625.33	1,004.24	799.81	1,823.43	1,369.89	1,150.51	796.54	7,815.82	7,082.26	541.34	632.04
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>-3,424.70</b>	<b>1,172.84</b>	<b>-30,584.22</b>	<b>32,116.70</b>	<b>6,001.49</b>	<b>1,290.67</b>	<b>44,206.38</b>	<b>-1,26,950.74</b>	<b>26,596.96</b>	<b>12,979.30</b>	<b>5,048.27</b>	<b>10,569.33</b>
<b>Cashflow from Financing Activities</b>												
Issue of Unit Capital	4,289.40	2,139.27	58,127.65	7,379.33	6,191.47	7,367.41	8,365.56	1,40,907.23	49,027.17	58,801.11	2,109.27	1,144.44
Redemption of Unit Capital	-3,767.32	-1,759.86	-30,220.17	-31,067.67	-8,053.52	-7,506.98	-49,698.41	-8,208.44	-58,483.20	-66,244.52	-5,339.91	-10,660.69
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	1,326.50	893.83	13,847.54	-8,271.98	-1,647.15	-115.62	-5,358.02	2.51	-6,615.34	-7,726.19	-1,116.27	-2,356.90
Increase/(Decrease) in Borrowing	-	-	-	-	-	-	-	-	-	-	-	-
Dividend Paid during the year/period (including dividend tax paid)	-32.63	-27.90	-38.97	-42.72	-248.68	-208.09	-	-	-366.22	-342.71	-	-20.00
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>1,815.95</b>	<b>1,245.34</b>	<b>41,716.05</b>	<b>-32,003.04</b>	<b>-3,757.88</b>	<b>-463.28</b>	<b>-46,690.87</b>	<b>1,32,701.30</b>	<b>-16,437.59</b>	<b>-15,512.31</b>	<b>-4,346.91</b>	<b>-11,893.15</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>-1,608.75</b>	<b>2,418.18</b>	<b>11,131.83</b>	<b>113.66</b>	<b>2,243.61</b>	<b>827.39</b>	<b>-2,484.49</b>	<b>5,750.56</b>	<b>10,159.37</b>	<b>-2,533.01</b>	<b>701.36</b>	<b>-1,323.82</b>
Cash and Cash Equivalents as at the beginning of the year/period	3,971.56	1,553.37	2,637.09	2,523.43	2,851.45	2,024.06	5,750.56	-	11,080.24	13,613.25	895.19	2,219.02
Cash and Cash Equivalents as at the close of the year/period	2,362.80	3,971.56	13,768.93	2,637.09	5,095.07	2,851.45	3,266.08	5,750.56	21,239.61	11,080.24	1,596.56	895.19
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivalents</b>	<b>-1,608.76</b>	<b>2,418.19</b>	<b>11,131.84</b>	<b>113.66</b>	<b>2,243.62</b>	<b>827.39</b>	<b>-2,484.48</b>	<b>5,750.56</b>	<b>10,159.37</b>	<b>-2,533.01</b>	<b>701.37</b>	<b>-1,323.83</b>
<b>Components of cash and cash equivalents</b>												
With Banks - in current account	22.74	172.87	2,364.03	199.14	130.84	160.73	467.11	302.95	1,271.25	567.14	42.96	65.58
Deposits with companies/financial institutions	-	-	-	-	-	200.00	-	1,000.00	-	-	-	-
Deposits with scheduled banks	-	-	-	-	-	-	-	-	-	-	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	2,340.06	3,798.69	11,404.90	2,437.95	4,964.23	2,490.72	2,798.97	4,447.61	19,968.36	10,513.10	1,553.60	829.61
	2,362.80	3,971.56	13,768.93	2,637.09	5,095.07	2,851.45	3,266.08	5,750.56	21,239.61	11,080.24	1,596.56	895.19

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
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Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

Mr. Miten Vora  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Conservative Hybrid Fund					Baroda BNP Paribas Arbitrage Fund					Baroda BNP Paribas Aggressive Hybrid Fund					Baroda BNP Paribas Multi Asset Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	14,305.65	3,518.44	1,488.28	30,973.36	50,285.73	23,999.37	159.89	-	9,040.51	33,199.77	42,299.98	3,689.86	8,010.99	24,078.94	78,079.77	1,32,698.79	(0.69)	-	(43.10)	1,32,655.00
Movement during the reporting period	522.07	163.14		7,238.82	7,924.03	27,907.48	553.21		3,507.32	31,968.01	(1,862.04)	(559.69)		25,378.88	22,957.15	(41,332.84)	(4,221.17)		31,384.36	(14,169.65)
Transfer from/ to Revenue account			3,011.24	(3,011.24)	-			250.86	(250.86)	-			17,320.94	(17,320.94)	-			24,066.69	(24,066.69)	-
Equalisation Account				1,163.36	1,163.36				13,294.33	13,294.33				(1,087.46)	(1,087.46)				(1,136.85)	(1,136.85)
Income distribution				(32.63)	(32.63)				(38.97)	(38.97)				(248.68)	(248.68)				-	-
Balance at the end of the reporting period	14,827.72	3,681.58	4,499.52	36,331.67	59,340.49	51,906.85	713.10	250.86	25,552.33	78,423.14	40,437.94	3,130.17	25,331.93	30,800.74	99,700.78	91,365.95	(4,221.86)	24,066.69	6,137.72	1,17,348.50

As at 31 March 2023	Baroda BNP Paribas Conservative Hybrid Fund					Baroda BNP Paribas Arbitrage Fund					Baroda BNP Paribas Aggressive Hybrid Fund					Baroda BNP Paribas Multi Asset Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance as at 1 April 2022	13,926.23	3,455.55	1,971.07	28,471.49	47,824.34	47,687.71	651.01	567.94	14,105.29	63,011.95	42,439.55	3,767.42	8,042.16	23,291.91	77,541.04	-	-	-	-	-
Movement during the reporting period	379.42	62.89		1,216.04	1,658.35	(23,688.34)	(491.12)		2,190.86	(21,988.60)	(139.57)	(77.56)		1,002.01	784.88	1,32,698.79	(0.69)		(46.30)	1,32,651.80
Transfer from/ to Revenue account			(482.79)	482.79	(0.00)			(567.94)	567.94	0.00			(31.17)	31.17	(0.00)			-	-	-
Equalisation Account				830.94	830.94				(7,780.86)	(7,780.86)				(38.06)	(38.06)				3.20	3.20
Income distribution				(27.90)	(27.90)				(42.72)	(42.72)				(208.09)	(208.09)				-	-
Balance as at 31 March 2023	14,305.65	3,518.44	1,488.28	30,973.36	50,285.73	23,999.37	159.89	-	9,040.51	33,199.77	42,299.98	3,689.86	8,010.99	24,078.94	78,079.77	1,32,698.79	(0.69)	-	(43.10)	1,32,655.00

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

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Mr. Neeraj Saxena  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

Mr. Miten Vora  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager



**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Balanced Advantage Fund					Baroda BNP Paribas Equity Savings Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	1,87,761.50	42,186.27	18,888.07	63,103.47	3,11,939.31	19,190.10	(1,848.37)	1,654.25	5,354.86	24,350.84
Movement during the reporting period	(9,456.03)	(3,623.83)		82,935.79	69,855.93	(3,230.63)	(185.09)		3,691.24	275.52
Transfer from/ to Revenue account			47,835.76	(47,835.76)	-			2,230.21	(2,230.21)	-
Equalisation Account				(2,991.51)	(2,991.51)				(931.18)	(931.18)
Income distribution				(366.22)	(366.22)				-	-
Balance at the end of the reporting period	1,78,305.47	38,562.44	66,723.83	94,845.77	3,78,437.51	15,959.47	(2,033.46)	3,884.46	5,884.71	23,695.18

As at 31 March 2023

As at 31 March 2023	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
		Balance as at 1 April 2022	1,95,204.91	47,507.94			22,519.64	51,318.10	3,16,550.59	
Movement during the reporting period	(7,443.41)	(5,321.67)		10,901.03	(1,864.05)	(9,516.25)	(360.89)		722.22	(9,154.92)
Transfer from/ to Revenue account			(3,631.57)	3,631.57	0.00			(2,486.61)	2,486.61	0.00
Equalisation Account				(2,404.52)	(2,404.52)				(1,996.01)	(1,996.01)
Income distribution				(342.71)	(342.71)				(20.00)	(20.00)
Balance as at 31 March 2023	1,87,761.50	42,186.27	18,888.07	63,103.47	3,11,939.31	19,190.10	(1,848.37)	1,654.25	5,354.86	24,350.84

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Mr. Sanjay Chawla  
CIO - Equity  
& Fund Manager

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Pratish Krishnan  
Fund Manager

Mr. Neeraj Saxena  
Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

Mr. Miten Vora  
Fund Manager

Mr. Jitendra Sriram  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2023-24							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas Conservative Hybrid Fund	Regular Plan - Growth Option	13,60,45,092.924	13,604.51	4,26,05,028.326	4,260.50	3,65,43,749.202	3,654.37	14,21,06,372.048	14,210.64
	Regular Plan - Monthly IDCW Option	21,71,931.520	217.19	45,984.399	4.60	5,50,474.594	55.05	16,67,441.325	166.74
	Regular Plan - Quarterly IDCW Option	8,82,313.759	88.23	26,276.836	2.63	70,364.245	7.04	8,38,226.350	83.82
	Direct Plan - Growth Option	26,47,631.868	264.76	1,91,491.601	19.15	4,80,706.682	48.07	23,58,416.787	235.84
	Direct Plan - Monthly IDCW Option	12,58,948.735	125.89	21,968.355	2.20	24,276.467	2.43	12,56,640.623	125.66
	Direct Plan - Quarterly IDCW Option	50,563.887	5.06	3,228.386	0.32	3,646.135	0.36	50,146.138	5.01
Baroda BNP Paribas Arbitrage Fund	Regular Plan - Adhoc IDCW Option	8,13,197.397	81.32	3,37,163.939	33.72	8,61,885.542	86.19	2,88,475.794	28.85
	Regular Plan - Growth Option	11,88,79,385.206	11,887.94	23,65,90,332.285	23,659.03	13,58,49,874.172	13,584.99	21,96,19,843.319	21,961.98
	Regular Plan - Monthly IDCW Option	70,89,238.606	708.92	1,41,280.609	14.13	40,53,858.081	405.39	31,76,661.134	317.67
	Regular Plan - Quarterly IDCW Option	29,139.011	2.91	1,20,713.122	12.07	1,10,330.797	11.03	39,521.336	3.95
	Direct Plan - Adhoc IDCW Option	93,979.558	9.40	15,759.862	1.58	64,653.014	6.47	45,086.406	4.51
	Direct Plan - Growth Option	11,15,03,914.598	11,150.39	34,39,63,374.842	34,396.34	16,12,44,499.994	16,124.45	29,42,22,789.446	29,422.28
	Direct Plan - Monthly IDCW Option	14,85,031.456	148.50	54,649.830	5.46	14,631.638	1.46	15,25,049.648	152.50
	Direct Plan - Quarterly IDCW Option	99,807.505	9.98	53,236.575	5.32	1,948.153	0.19	1,51,095.927	15.11
Baroda BNP Paribas Aggressive Hybrid Fund	Regular Plan - IDCW Option	2,05,83,917.357	2,058.39	11,06,888.451	110.69	31,01,757.955	310.18	1,85,89,047.853	1,858.90
	Regular Plan - Growth Option	37,23,40,435.075	37,234.04	5,40,41,918.927	5,404.19	7,21,05,424.014	7,210.54	35,42,76,929.988	35,427.69
	Direct Plan - IDCW Option	6,42,081.936	64.21	59,328.241	5.93	2,37,961.744	23.80	4,63,448.433	46.34
	Direct Plan - Growth Option	2,94,33,382.360	2,943.34	67,06,586.786	670.66	50,90,015.225	509.00	3,10,49,953.921	3,105.00
Baroda BNP Paribas Multi Asset Fund	Regular Plan - IDCW Option	14,65,383.454	146.54	18,54,741.811	185.47	24,89,941.354	248.99	8,30,183.911	83.02
	Regular Plan - Growth Option	1,30,78,12,753.949	1,30,781.28	7,92,26,542.024	7,922.65	48,09,51,835.096	48,095.18	90,60,87,460.877	90,608.75
	Direct Plan - IDCW Option	3,18,395.344	31.84	53,540.659	5.35	76,860.547	7.69	2,95,075.456	29.51
	Direct Plan - Growth Option	1,73,91,409.657	1,739.14	25,20,813.461	252.08	1,34,65,447.483	1,346.54	64,46,775.635	644.68
Baroda BNP Paribas Balanced Advantage Fund	Regular Plan - IDCW Option	2,86,84,505.332	2,868.45	37,94,770.508	379.48	92,86,242.300	928.62	2,31,93,033.540	2,319.30
	Regular Plan - Growth Option	1,77,43,71,746.439	1,77,437.17	46,58,66,736.906	46,586.67	56,59,67,025.905	56,596.70	1,67,42,71,457.440	1,67,427.15
	Direct Plan - IDCW Option	15,53,761.987	155.38	1,89,724.416	18.97	2,07,796.759	20.78	15,35,689.644	153.57
	Direct Plan - Growth Option	7,30,05,007.208	7,300.50	2,04,20,462.704	2,042.05	93,70,957.218	937.10	8,40,54,512.694	8,405.45
Baroda BNP Paribas Equity Savings Fund	Regular Plan - IDCW Option	7,52,956.626	75.30	11,093.462	1.11	1,46,059.719	14.61	6,17,990.369	61.80
	Regular Plan - Growth Option	18,72,03,218.465	18,720.32	1,66,41,231.470	1,664.12	5,21,87,242.258	5,218.72	15,16,57,207.677	15,165.72
	Direct Plan - IDCW Option	16,93,307.108	169.33	373.007	0.04	5,09,072.757	50.91	11,84,607.358	118.46
	Direct Plan - Growth Option	22,51,530.913	225.15	44,40,031.593	444.00	5,56,684.797	55.67	61,34,877.709	613.49

**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2022-23							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas Conservative Hybrid Fund	Regular Plan - Growth Option	13,13,06,939.875	13,130.69	2,06,40,301.619	2,064.03	1,59,02,148.570	1,590.21	13,60,45,092.924	13,604.51
	Regular Plan - Monthly IDCW Option	23,18,050.477	231.81	3,71,488.259	37.15	5,17,607.216	51.76	21,71,931.520	217.19
	Regular Plan - Quarterly IDCW Option	9,11,830.225	91.18	45,659.770	4.57	75,176.236	7.52	8,82,313.759	88.23
	Direct Plan - Growth Option	31,27,253.889	312.73	2,60,601.847	26.06	7,40,223.868	74.02	26,47,631.868	264.76
	Direct Plan - Monthly IDCW Option	14,74,523.947	147.45	66,598.970	6.66	2,82,174.182	28.22	12,58,948.735	125.89
	Direct Plan - Quarterly IDCW Option	1,23,729.023	12.37	8,098.446	0.81	81,263.582	8.13	50,563.887	5.06
Baroda BNP Paribas Arbitrage Fund	Regular Plan - Adhoc IDCW Option	19,49,245.686	194.92	3,07,097.223	30.71	14,43,145.512	144.31	8,13,197.397	81.32
	Regular Plan - Growth Option	23,14,03,144.435	23,140.31	6,19,91,684.753	6,199.17	17,45,15,443.982	17,451.54	11,88,79,385.206	11,887.94
	Regular Plan - Monthly IDCW Option	1,11,99,320.661	1,119.93	1,59,037.404	15.90	42,69,119.459	426.91	70,89,238.606	708.92
	Regular Plan - Quarterly IDCW Option	2,85,682.009	28.57	10,357.613	1.04	2,66,900.611	26.69	29,139.011	2.91
	Direct Plan - Adhoc IDCW Option	3,56,404.843	35.64	33,758.471	3.38	2,96,183.756	29.62	93,979.558	9.40
	Direct Plan - Growth Option	22,77,77,704.553	22,777.77	1,12,25,473.459	1,122.55	12,74,99,263.414	12,749.93	11,15,03,914.598	11,150.39
	Direct Plan - Monthly IDCW Option	37,06,862.035	370.69	63,419.194	6.34	22,85,249.773	228.52	14,85,031.456	148.50
	Direct Plan - Quarterly IDCW Option	1,98,705.342	19.87	2,509.199	0.25	1,01,407.036	10.14	99,807.505	9.98
Baroda BNP Paribas Aggressive Hybrid Fund	Regular Plan - IDCW Option	2,39,65,186.235	2,396.52	9,45,257.396	94.53	43,26,526.274	432.65	2,05,83,917.357	2,058.39
	Regular Plan - Growth Option	37,34,01,425.504	37,340.14	6,37,27,009.418	6,372.70	6,47,87,999.847	6,478.80	37,23,40,435.075	37,234.04
	Direct Plan - IDCW Option	5,10,380.332	51.04	5,66,777.310	56.68	4,35,075.706	43.51	6,42,081.936	64.21
	Direct Plan - Growth Option	2,65,18,492.354	2,651.85	84,35,103.581	843.51	55,20,213.575	552.02	2,94,33,382.360	2,943.34
Baroda BNP Paribas Multi Asset Fund	Regular Plan - IDCW Option	-	-	15,38,376.800	153.84	72,993.346	7.30	14,65,383.454	146.54
	Regular Plan - Growth Option	-	-	1,38,93,77,054.612	1,38,937.71	8,15,64,300.663	8,156.43	1,30,78,12,753.949	1,30,781.28
	Direct Plan - IDCW Option	-	-	3,19,303.680	31.93	908.336	0.09	3,18,395.344	31.84
	Direct Plan - Growth Option	-	-	1,78,37,589.114	1,783.76	4,46,179.457	44.62	1,73,91,409.657	1,739.14
Baroda BNP Paribas Balanced Advantage Fund	Regular Plan - IDCW Option	3,80,59,973.116	3,806.00	22,68,718.669	226.87	1,16,44,186.453	1,164.42	2,86,84,505.332	2,868.45
	Regular Plan - Growth Option	1,84,30,23,055.874	1,84,302.31	56,51,31,416.376	56,513.14	63,37,82,725.811	63,378.27	1,77,43,71,746.439	1,77,437.17
	Direct Plan - IDCW Option	14,51,105.382	145.11	1,72,637.964	17.26	69,981.359	7.00	15,53,761.987	155.38
	Direct Plan - Growth Option	6,95,14,976.974	6,951.50	2,04,38,331.463	2,043.83	1,69,48,301.229	1,694.83	7,30,05,007.208	7,300.50
Baroda BNP Paribas Equity Savings Fund	Regular Plan - IDCW Option	9,49,333.531	94.93	1,02,451.346	10.25	2,98,828.251	29.88	7,52,956.626	75.30
	Regular Plan - Growth Option	28,19,89,214.375	28,198.92	1,08,92,789.824	1,089.28	10,56,78,785.734	10,567.88	18,72,03,218.465	18,720.32
	Direct Plan - IDCW Option	16,33,924.770	163.39	74,580.730	7.46	15,198.392	1.52	16,93,307.108	169.33
	Direct Plan - Growth Option	24,90,981.280	249.10	3,74,596.635	37.46	6,14,047.002	61.40	22,51,530.913	225.15

**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****1 General information**

Baroda BNP Paribas Trustee India Private Limited is the sponsor of Baroda BNP Paribas Mutual Fund ('the Fund').

In accordance with SEBI (Mutual Funds) Regulations, 1996 ('the SEBI Regulations'), the Board of Directors of Baroda BNP Paribas Trustee India Private Limited ('the Trustee') has appointed Baroda BNP Paribas Asset Management India Private Limited ('the AMC') to manage the Fund's affairs and operate its schemes.

Scheme Name	Type of Scheme	Investment objective of the scheme	Date of Allotment	Options
Baroda BNP Paribas Multi Asset Fund	An Open-ended Scheme investing in Equity, Debt and Gold ETF	The investment objective of the scheme is to seek to generate long term capital growth by investing in equity and equity related securities, debt & money market instruments, REITs / InVITs and Gold ETF. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/ indicate any returns	December 19, 2022	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Arbitrage Fund (Erstwhile known as BNP Paribas Arbitrage Fund)	An Open ended Scheme investing in arbitrage opportunities.	To generate income and capital appreciation by investing in a combination of diversified portfolio of equity and equity related instruments, including use of equity derivatives strategies and arbitrage opportunities with exposure in debt and fixed income instruments.	December 28, 2016	Direct Plan - Adhoc IDCW Option; Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Regular Plan - Adhoc IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option
Baroda BNP Paribas Aggressive Hybrid Fund (Erstwhile known as BNP Paribas Substantial Equity Hybrid Fund)	An Open ended Hybrid Scheme investing predominantly in equity and equity related instruments	To generate income and capital appreciation by investing in a diversified portfolio of equity and equity related instruments and fixed income instruments.	April 07, 2017	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Balanced Advantage Fund (Erstwhile known as Baroda Dynamic Equity Fund)	An open ended dynamic asset allocation fund.	The primary objective of the Scheme is to generate capital appreciation by investing in a portfolio of equity or equity linked securities while the secondary objective is to generate income through investments in debt and money market instruments. It also aims to manage risk through active asset allocation.	November 14, 2018	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Equity Savings Fund (Erstwhile known as Baroda Equity Savings Fund)	An open-ended scheme investing in equity, arbitrage and debt instruments	The primary objective of the Scheme is to generate capital appreciation and income by using arbitrage opportunities, investment in equity / equity related instruments and debt/ money market instruments.	July 25, 2019	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Conservative Hybrid Fund (Erstwhile known as BNP Paribas Conservative Hybrid Fund)	An Open ended Hybrid Scheme investing predominantly in debt instruments.	To generate regular returns through investment primarily in debt and money market Instruments. The secondary objective of the Scheme is to generate long-term capital appreciation by investing a portion of the Scheme's assets in equity and equity related securities.	September 23, 2004	Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option

**2 Basis of preparation and presentation****2.1 Statement of compliance**

The financial statements of the Fund have been prepared in accordance with Indian Accounting Standards (Ind AS) notified under the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time ("the SEBI MF Regulations"). In case of any conflict between the requirements of Ind and SEBI MF Regulations, the requirements specified under SEBI MF Regulations are applied.

For all periods up to and including the year ended 31 March 2023, the Fund prepared its financial statements in accordance with Accounting Standards (AS) notified under the Companies (Accounting Standards) Rules, 2021, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time (Indian GAAP or previous GAAP). These financial statements for the year ended 31 March 2024 are the first financial statements of the Fund prepared in accordance with Ind AS. Refer to Note 30 for information on how the Fund adopted Ind AS.

**2.2 Presentation of financial statements**

These financial statements of the Fund are presented in the format prescribed in SEBI circular no "SEBI/HO/IMD-II/DOF8/P/CIR/2022/12" dated February 04, 2022. The disclosures as required under Ind AS, as applicable to the Fund, are included in these financial statements.

The Fund has prepared the financial statements on the basis that it will continue to operate as a going concern.

Financial assets and financial liabilities are generally reported gross in the balance sheet. They are only offset and reported net when, in addition to having an unconditional legally enforceable right to offset the recognised amounts without being contingent on a future event, the parties also intend to settle on a net basis in all of the following circumstances:

- The normal course of business
- The event of default
- The event of insolvency or bankruptcy of the Fund and/or its counterparties

The Fund presents its balance sheet in order of liquidity. An analysis regarding recovery or settlement within 12 months after the reporting date (current) and more than 12 months after the reporting date (non-current) is presented in Note.

**2.3 Functional and presentational currency**

Item included in the Financial Statement of the Fund are measured using the currency of the primary economic environment in which the Fund operates ("the functional currency"). The Financial Statements are presented in Indian rupee (INR), which is Fund's functional and presentation currency, and all values are rounded to the nearest lakhs (INR 00,000), except when otherwise indicated.

**2.4 Basis of Measurement**

The financial statements have been prepared under the historical cost convention on the accrual basis except for certain financial instruments which are measured at fair values through Profit and Loss at the end of each reporting period, as explained below.

All assets and Liabilities for which fair value is measured or disclosed in the financial statements are categorized within the fair value hierarchy, described as follows, based on the degree to which the inputs to the fair value measurements are observable and the significance of the fair value measurement in its entirety:

- Level 1 - Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities.
- Level 2 - Inputs are other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (i.e. as prices) or indirectly (i.e. derived from prices).
- Level 3 - Inputs are not based on observable market data (unobservable inputs). Fair values are determined in whole or in part using a valuation model based on assumptions that are neither supported by prices from observable current market transactions in the same instruments nor are they based on available market data.

## **BARODA BNP PARIBAS MUTUAL FUND**

### **Notes to Financial Statements for the year ended March 31, 2024**

#### **2.5 Significant accounting judgments, estimates and assumptions**

The preparation of financial statements in conformity with Ind AS requires management to make judgments, estimates and assumptions that affect the reported amounts of assets and liabilities and accompanying disclosures (including contingent liabilities) at the date of the financial statements and the reported amounts of revenues and expenses for the reporting period. The estimates and assumptions used in the accompanying financial statements are based upon management's evaluation of the relevant facts and circumstances as of the date of financial statements. Actual results could differ from these estimates. Any revisions to accounting estimates are recognized prospectively in the current and future periods.

Estimates and underlying assumptions are reviewed on an ongoing basis. Key sources of estimation of uncertainty at the date of financial statements, which may cause a material adjustment to the carrying amount of assets and liabilities within the next financial year are included in the following notes:

##### **a. Fair value measurement**

When the fair values of financial assets and financial liabilities recorded in the balance sheet cannot be measured based on quoted prices in active markets, their fair value is measured using various valuation techniques. Judgments include considerations of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of financial instruments. See note 31 for more information on the fair value measurement of the Fund's financial statements

#### **3 Summary of material accounting policies**

##### **3.1 Income recognition**

Interest is recognised on a time-proportionate basis.

Dividend income is recognised on the ex-dividend date when right to dividend is established.

Profit or loss on sale/redemption of investments is determined on the basis of the weighted average cost method. Transactions for purchase or sale of investments are recognised as of the trade date.

##### **3.2 Financial instruments**

###### **Initial recognition and measurement of financial assets and financial liabilities**

A financial instrument is any contract that gives rise to a financial asset of one entity and a financial liability or equity instrument of another entity.

All financial assets and financial liabilities are recognised initially at fair value when the fund become party to the contractual provisions of the financial asset. In case of financial assets which are not recorded at fair value through profit or loss, transaction costs that are directly attributable to the acquisition or issue of the financial assets, are adjusted to the fair value on initial recognition.

The Fund's financial assets includes Investments, Derivative contracts, Receivables, Cash and cash equivalents, Bank balances other than cash and cash equivalents and other financial assets.

Purchase and sale of investments are recorded on the date of the transaction, at cost and sale price respectively, after excluding brokerage, commission, CCIL charges and fees payable or receivable, if any and stamp duty charges in case of investment in mutual fund units.

###### **Classification and subsequent measurement of Financial assets and financial liabilities**

###### **Evaluation of Business Model - Classification and measurement of financial assets depends on the results of business model and the solely payments of principal and interest ("SPPI") test.**

As per clause 47 of the SEBI Regulations, every mutual fund shall ensure that the AMC computes and carries out valuation of investments made by its fund in accordance with the investment valuation norms specified in Eighth Schedule. As per Eighth Schedule, the valuation of investments shall be based on the principles of fair valuation i.e. valuation shall be reflective of the realizable value of the Securities. The Valuation shall be done in good faith and in true and fair manner through appropriate valuation policies and procedures.

The Fund's portfolio of financial assets is managed, and its performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy, together with other related financial information.

The Fund is required to fair value investment as per SEBI Regulations. Hence, the Fund has not performed the SPPI Test.

###### **Investments at fair value through profit or loss (FVTPL)**

All investments are measured at FVTPL. Investments at FVTPL are measured at fair value at the end of each reporting period, with any gains or losses arising on re-measurement recognized in the Revenue account. The gain recognized in the Revenue account is included in the 'Gain on Fair Value Change' line item and in case of loss recognized in the Revenue account is included in the 'Loss on Fair Value Change' line item.

###### **Financial liabilities**

Derivative contracts that have a negative fair value are presented as liabilities at FVTPL. Interest expense and foreign exchange gains and losses are recognised in the Revenue account.

###### **Financial instruments not measured at fair value**

The carrying value less expected credit loss provision of other financial assets and other financial liabilities are assumed to approximate their fair values due to their short-term nature.

###### **De-recognition**

The fund derecognises a financial asset when the contractual rights to the cash flows from the financial asset expire or it transfers the rights to receive the contractual cash flows in a transaction in which substantially all of the risks and rewards of ownership of the financial asset are transferred or in which the fund neither transfers nor retains substantially all of the risks and rewards of ownership and does not retain control of the financial asset. If the fund enters into transactions whereby it transfers assets recognised on its Balance sheet but retains either all or substantially all of the risks and rewards of the transferred assets, the transferred assets are not derecognised.

The Scheme derecognises a financial liability when its contractual obligations are discharged or cancelled or expire.

##### **3.3 Valuation of investments**

All investments are valued based on the principles of fair valuation and have been valued in good faith in a true and fair manner through appropriate valuation policies and procedures.

###### **Equity and related securities**

All traded investments are valued at the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) or other stock exchange, where such security is listed. If not traded on the primary stock exchange, the closing price on the other stock exchange is considered. NSE is the primary stock exchange.

When a security is not traded on any stock exchange, on the date of valuation, then the previous closing price on NSE/BSE or any other Stock Exchange is used, provided such closing price is not exceeding a period of 30 calendar days.

When trading in an equity/equity related security in a calendar month is both less than INR 5 lacs and the total volume is less than 50,000 shares, it shall be considered as a thinly traded security.

All non-traded and thinly traded equity investments are valued in accordance with the norms prescribed in the SEBI guidelines for valuation, i.e., valuation is computed on the basis of average of book value and the price computed on the basis of the PE ratio (after appropriate discount for lower liquidity), and using the last traded price if available.

All non-traded convertible preference share investments are valued based on underlying equity, discounted for illiquidity, if required as decided by the Valuation Committee. Redeemable Preference Shares are valued by discounting the future cash flows based on discounting rate decided by the Valuation Committee.

All equity warrants/rights entitlement/partly paid up rights shares are valued after applying appropriate discount, after reducing the exercise price/issuance price from the closing price of the underlying equity security.

Futures and Options are valued at settlement price on the stock exchange on which they are traded.

###### **Foreign Securities**

The prices of securities which are denominated in foreign currencies (i.e. ADR/GDR/Offshore securities) are priced at the closing price in the respective principal stock exchange.

The price is converted into INR. Conversion is done using the Financial Benchmarks India Private Limited ("FBIL") reference rates published on the respective date. In case of Investment in foreign currencies asset apart from the rates published in FBIL Conversion is done using the Bid rate of foreign currency INR exchange rate available on Reuters at 5.00 p.m. Indian Standard Time ("IST")

###### **Debt, Money Market and related securities**

All traded and non-traded investments are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities.

All non-traded bonus debentures are valued at cost till receipt of scrip level valuations from CRISIL & ICRA LTD

Pursuant to SEBI circular Nos. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019 and SEBI/HO/IMD/DF3/CIR/P/2020/76 dated April 30, 2020, following valuation practice has come into effect from June 30, 2020 All debt, money market and related securities irrespective of residual maturity are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities shall be done at the weighted average yield of all the purchases made by Baroda BNP Paribas Mutual Fund from the day of allotment/purchase

###### **Government Securities/Treasury Bills/Cash Management Bills**

Central Government and State Government loans and Treasury bills are valued based on the aggregated prices provided by CRISIL & ICRA.

###### **TREPS and Reverse Repo**

TREPS & Reverse Repos with residual tenor upto 30 days are valued on Cost plus Accrual Interest and with residual tenor of greater than 30 days are valued as per aggregated prices provided by CRISIL & ICRA.

**Mutual Funds**

Mutual funds units are valued at the last published NAV as per AMFI website for non traded funds and as per the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) for listed and traded funds, on the valuation day. NSE is the primary stock exchange. If market prices are not available for traded funds on a particular valuation day, the last available NAV as per AMFI website is considered for valuation.

**Impairment of financial assets**

In accordance with Ind AS 109, the Fund uses 'Expected Credit Loss' (ECL) model, for evaluating impairment of financial assets other than those measured at fair value through profit and loss (FVTPL).

Expected credit losses are measured through a loss allowance at an amount equal to:

- i) The 12-months expected credit losses (expected credit losses that result from those default events on the financial instrument that are possible within 12 months after the reporting date); or
- ii) Full lifetime expected credit losses (expected credit losses that result from all possible default events over the life of the financial instrument)

For receivables, the Fund applies 'simplified approach' which requires expected lifetime losses to be recognised from initial recognition of the receivables. The Fund uses historical default rates to determine impairment loss on the portfolio of receivables. At every reporting date, these historical default rates are reviewed and changes in the forward-looking estimates are analysed.

For other assets, the Fund uses 12-month ECL to provide for impairment loss where there is no significant increase in credit risk. If there is significant increase in credit risk full lifetime ECL is used.

**3.4 Offsetting financial instruments**

Financial assets and Financial liabilities are offset and the net amount reported in the balance sheet when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the asset and settle the liability simultaneously. The legally enforceable right must not be contingent on future events and must be enforceable in the normal course of business and in the event of default, insolvency or bankruptcy of the Fund or the counterparty.

**3.5 Foreign currency transactions and balances**

Transactions in foreign currencies are initially recorded in the functional currency at the spot rate of ex-change ruling at the date of the transaction. However, for practical reasons, the Fund uses an average rate if the average approximates the actual rate at the date of the transaction.

Monetary assets and liabilities denominated in foreign currencies are retranslated into the functional currency at the spot rate of exchange at the reporting date. Exchange differences arising on settlement or translation of monetary items are taken to Gain/(Loss) in Foreign currency transactions in revenue account.

**3.6 Equalisation account**

When units are issued or redeemed, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) as on the date of the transaction is determined. Based on the number of units outstanding on the transaction date, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) associated with each unit is computed. The per unit amount so determined is credited / debited to the equalisation account on issue / redemption of each unit respectively.

The balance in equalisation account is transferred to revenue account at the year-end without affecting the net income of the Scheme.

**3.7 Determination of net asset value**

The net asset value of the units of the Scheme is determined separately for the units issued under the options.

For reporting the net asset values within the portfolio, the Scheme's daily income earned, including realised profit or loss and unrealised gain or loss in the value of investments, and expenses accrued, are allocated to the related plans in proportion to their respective daily net assets arrived at by multiplying day end outstanding units to previous day's closing net asset value.

**3.8 Unit capital**

Unit capital represents the net outstanding units at the balance sheet date, thereby reflecting all transactions relating to the period ended on that date.

Upon issue and redemption of units, the net premium or discount to the face value of units is adjusted against the unit premium reserve of each option, after an appropriate portion of the issue proceeds and redemption payouts is credited/debited to the equalisation account.

**3.9 Taxes**

No income tax provision has been made as the Fund qualifies as a recognized Mutual Fund under section 10(23D) of the Income Tax Act, 1961.

**3.10 Expenses**

a. All expenses are accounted for on accrual basis.

b. New Fund offer (NFO) expenses: New Fund offer expenses for the Schemes are borne by the AMC.

c. Pursuant to SEBI Circular No. SEBI/HO/IMD/DF2/CIR/P/2018/137 dated October 22, 2018, all the Scheme related expenses including commission paid to distributors, by whatever name called and in whatever manner paid, are borne and paid by the Schemes within regulatory limits mandated under regulation 52 of the SEBI (MUTUAL FUNDS) REGULATIONS, 1996.

d. Accrual of expenses, in addition to TER, for distribution expenses incurred for bringing in inflows from beyond top 30 cities (as notified by Association of Mutual Funds of India (AMFI)) is accrued in accordance with regulation 52(6A). Accrual of addition to TER is discontinued on 01st March 2023.

e. As per the SEBI circular, the schemes have been charged 0.02% per annum towards Investor Education Fund on daily net assets within the maximum SEBI TER limits as per Regulation 52 of SEBI (Mutual Fund) Regulations.

f. Additional amount towards expenses specified in the said Regulation 52 not exceeding 0.05% of the daily net assets of the Scheme wherever exit load has been charged to the schemes.

g. GST on Investment Management and Advisory Fees is charged over and above the cumulative limits as specified above.

h. The cost of borrowing for meeting redemptions have been charged to schemes not exceeding the portfolio return of the borrowing scheme and balance, if any, have been borne by the AMC. With effect from March 23, 2018, as per AMFI best practice guideline circular, cost of borrowing in the schemes of Baroda BNP Paribas Mutual Fund has been charged to the Scheme to the extent of yield to maturity (YTM) / running yield of the Fund as on the previous day and excess, if any, have been borne by the AMC.

**3.11 Cash and cash equivalents**

Cash and cash equivalents in the balance sheet comprise of cash on hand and Tri-Party Repo (including reverse purchase transactions). For the purpose of presentation in the statement of cash flows, cash and cash equivalents includes Cash on hand, balances with banks in current accounts, deposits placed with scheduled banks (with an original maturity of upto three months) and Tri-Party Repo (including reverse purchase transactions) that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value.

**3.12 Statement of cash flows**

Cash flows are reported using the indirect method, whereby net profit before tax is adjusted for the effects of transactions of non-cash future, any deferrals or accruals of past or future operating cash receipts or payments and item of expenses associated with investing or financing cash flows. The cash flows from operating and financing activities of the Fund are segregated.

**3.13 New standards and interpretations not yet adopted**

There are no standards that are notified and not yet adopted as on the date.

BARODA BNP PARIBAS MUTUAL FUND  
Notes to Financial Statements for the year ended March 31, 2024  
(All amount in lakhs, unless otherwise stated)

4	Cash and cash equivalents	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	
Reverse repurchase transactions / Triparty Repo (TREPs)	2,340.06	3,798.69	1,491.38	11,404.90	2,437.95	2,430.53	4,964.23	2,490.72	1,974.82	2,798.97	4,447.61	-	
<b>Total</b>	<b>2,340.06</b>	<b>3,798.69</b>	<b>1,491.38</b>	<b>11,404.90</b>	<b>2,437.95</b>	<b>2,430.53</b>	<b>4,964.23</b>	<b>2,490.72</b>	<b>1,974.82</b>	<b>2,798.97</b>	<b>4,447.61</b>	<b>-</b>	
5	Balances with Bank/(s)	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	
Balances with banks in current accounts	22.74	172.87	61.99	2,364.03	199.14	92.90	130.84	160.73	49.24	467.11	302.95	-	
Advance Margin	-	-	-	-	-	-	-	200.00	-	-	1,000.00	-	
<b>Total</b>	<b>22.74</b>	<b>172.87</b>	<b>61.99</b>	<b>2,364.03</b>	<b>199.14</b>	<b>92.90</b>	<b>130.84</b>	<b>360.73</b>	<b>49.24</b>	<b>467.11</b>	<b>1,302.95</b>	<b>-</b>	
6	Derivative financial instruments receivable	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	
Stock Futures/ Options	-	-	-	6,068.70	24,314.76	23,877.33	238.19	14.85	-	1,492.96	829.28	-	
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>6,068.70</b>	<b>24,314.76</b>	<b>23,877.33</b>	<b>238.19</b>	<b>14.85</b>	<b>-</b>	<b>1,492.96</b>	<b>829.28</b>	<b>-</b>	
7	Receivables	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	
Contracts for sale of investments in securities	42.04	2,025.65	10.94	1,324.21	3,829.23	4,929.63	409.63	7.62	1,108.69	61.85	7.61	-	
Receivable from AMC	-	32.40	-	-	0.11	-	-	0.18	-	-	-	-	
Sundry debtors for units issued to investors	-	0.72	2.29	-	-	56.25	-	-	51.02	-	-	-	
Receivable from Other Schemes of Mutual Fund	0.00	-	119.77	-	-	65.67	0.09	0.00	35.90	0.00	0.63	-	
<b>Total</b>	<b>42.04</b>	<b>2,058.77</b>	<b>133.00</b>	<b>1,324.21</b>	<b>3,829.34</b>	<b>5,051.55</b>	<b>409.72</b>	<b>7.80</b>	<b>1,195.61</b>	<b>61.85</b>	<b>8.24</b>	<b>-</b>	
8	Investments	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
Particulars	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	
<b>Fair Value through profit or loss</b>													
Corporate Bond	34,410.50	29,061.34	12,573.86	2,028.27	-	-	14,286.24	16,791.14	10,778.64	6,707.54	6,763.76	-	
Certificates of deposit	-	-	1,464.98	3,876.75	973.25	-	-	-	-	3,130.93	-	-	
Commercial paper	966.87	-	-	-	-	-	966.87	-	-	-	-	-	
Central & State Government Securities	7,817.82	2,885.29	20,867.80	-	2,500.80	-	7,210.72	1,534.09	8,001.12	-	-	-	
Equity shares	12,925.95	11,685.66	10,868.61	52,360.86	22,566.03	42,042.06	70,521.73	56,465.35	56,293.19	82,887.04	92,733.32	-	
Treasury bills	-	-	-	15,425.53	4,740.82	14,750.49	286.26	-	-	1,931.68	8,144.74	-	
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	17,735.85	19,930.37	-	
Mutual Fund Units	-	-	-	1,026.35	-	-	-	-	-	-	-	-	
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-	
Real Estate Investment Trust (REITs)	738.22	-	-	-	-	-	504.36	280.95	-	1,513.07	-	-	
Infrastructure Investment Trust	-	-	-	-	-	-	926.83	-	-	624.32	-	-	
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-	
Convertible Debentures	-	-	-	-	-	-	482.91	-	-	-	-	-	
Warrants	-	-	-	-	-	-	-	-	-	-	-	-	
Alternative Investment Funds	151.85	-	-	-	-	-	-	-	-	-	-	-	
<b>Total</b>	<b>57,011.21</b>	<b>43,632.29</b>	<b>45,775.25</b>	<b>74,717.76</b>	<b>30,780.90</b>	<b>56,792.55</b>	<b>95,185.92</b>	<b>75,071.53</b>	<b>75,072.95</b>	<b>1,14,530.43</b>	<b>1,27,572.19</b>	<b>-</b>	

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
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ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
<b>Fair Value through profit or loss</b>												
Corporate Bond												
- appreciation	108.24	-	-	23.05	-	-	75.81	-	-	7.20	-	-
- depreciation	-	260.94	74.74	-	-	-	-	138.31	34.80	-	9.64	-
Certificates of deposit												
- appreciation	-	-	0.79	0.37	0.25	-	-	-	-	1.50	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Commercial paper												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	0.28	-	-	-	-	-	0.28	-	-	-	-	-
Central & State Government Securities												
- appreciation	2.84	-	-	-	-	-	20.77	-	-	-	-	-
- depreciation	-	20.60	79.67	-	65.24	-	-	10.65	27.87	-	-	-
Equity shares												
- appreciation	4,379.80	1,769.81	2,124.69	342.19	-	793.85	25,156.33	8,178.65	8,104.83	21,788.19	-	-
- depreciation	-	-	-	-	197.94	-	-	-	-	-	3,228.43	-
Treasury bills												
- appreciation	-	-	-	-	-	3.69	-	-	-	0.22	-	-
- depreciation	-	-	-	0.37	3.44	-	0.08	-	-	-	20.52	-
Exchange Traded Funds (ETFs)												
- appreciation	-	-	-	-	-	-	-	-	-	2,248.43	1,406.97	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units												
- appreciation	-	-	-	26.40	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)												
- appreciation	6.38	-	-	-	-	-	4.36	-	-	13.07	-	-
- depreciation	-	-	-	-	-	-	-	21.36	-	-	-	-
Infrastructure Investment Trust												
- appreciation	-	-	-	-	-	-	41.80	-	-	14.30	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Convertible Debentures												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	17.09	-	-	-	-	-
Warrants												
- appreciation	-	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Alternative Investment Funds												
- appreciation	2.55	-	-	-	-	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
<b>Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)</b>												
- amount	1,14,199.10	77,673.90	2,13,235.33	11,71,928.30	9,69,970.46	16,36,058.81	84,992.43	84,076.36	1,22,591.89	1,33,510.68	2,27,930.14	-
- as a percentage of average daily net assets	200.46%	154.65%	492.40%	2553.24%	1996.32%	2283.22%	97.90%	108.87%	178.43%	106.75%	172.23%	0.00%
<b>Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)</b>												
- amount	1,05,935.93	79,483.22	1,95,951.74	11,62,433.16	9,78,636.31	16,40,561.52	87,729.95	83,936.05	1,08,507.99	1,54,185.54	1,24,278.04	-
- as a percentage of average daily net assets	185.96%	158.25%	452.49%	2532.55%	2014.15%	2289.50%	101.05%	108.69%	157.94%	123.28%	93.91%	0.00%



**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
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iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure I** to the financial statements.

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in **31 (iii)**

9 Other Financial assets	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
CCIL margin deposit	47.62	30.21	-	88.97	25.60	106.89	32.07	46.69	144.77	39.31	82.04	-
Interest Accrued	1,042.18	670.43	601.02	8.14	65.61	0.25	421.07	307.63	383.80	135.66	161.33	-
Provision for Doubtful assets	-	-	-	-	-	-	-	-	-	-	-	-
Dividend Receivable	-	-	1.92	25.65	4.07	2.55	3.02	-	7.50	-	-	-
Advance & Prepaid Expenses	-	-	-	-	-	-	-	-	-	-	-	-
Margin Money	-	-	-	-	-	800.00	300.00	-	-	-	-	-
Other Receivables	-	-	-	0.05	0.01	0.01	-	-	-	2.58	0.43	-
<b>Total</b>	<b>1,089.80</b>	<b>700.64</b>	<b>602.94</b>	<b>122.81</b>	<b>95.29</b>	<b>909.70</b>	<b>756.16</b>	<b>354.32</b>	<b>536.07</b>	<b>177.55</b>	<b>243.80</b>	<b>-</b>

10 Other Non-Financial assets	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Tax credit receivable	-	-	-	-	-	-	-	-	-	0.34	-	-
Prepaid Expense	-	5.81	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>5.81</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.34</b>	<b>-</b>	<b>-</b>

11 Derivative financial instruments payable	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Stock Futures/ Options	-	-	-	6,338.20	24,604.79	23,829.91	203.24	-	-	1,487.30	1,232.91	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>6,338.20</b>	<b>24,604.79</b>	<b>23,829.91</b>	<b>203.24</b>	<b>-</b>	<b>-</b>	<b>1,487.30</b>	<b>1,232.91</b>	<b>-</b>

12 Payables	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Contract for purchase of investments in securities	1,062.12	-	-	8,789.03	3,785.16	2,013.27	1,483.87	-	991.54	9.69	70.30	-
Income distribution payable	3.04	0.10	-	0.29	0.23	-	18.84	0.03	-	-	-	-
Payable to other schemes of Mutual Fund	5.10	0.02	82.13	264.95	6.78	6.65	34.42	5.88	35.57	18.78	47.16	-
Refund Payable	-	-	-	-	-	-	0.05	-	-	8.64	11.72	-
Unit Pending Allotment	0.08	5.22	2.32	2,103.95	-	69.26	24.04	0.40	52.03	41.44	13.05	-
Payable on Redemption of Units	4.85	4.94	8.76	9.08	10.09	149.45	64.33	74.86	26.35	138.62	138.51	-
Others Payable	-	-	0.29	0.94	-	-	0.02	-	-	-	-	-
<b>Total</b>	<b>1,075.19</b>	<b>10.28</b>	<b>93.50</b>	<b>11,168.24</b>	<b>3,802.26</b>	<b>2,238.63</b>	<b>1,625.57</b>	<b>81.17</b>	<b>1,105.49</b>	<b>217.17</b>	<b>280.74</b>	<b>-</b>

13 Borrowings	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
<b>Loans/Borrowings</b>												
From Triparty Repo (TREPs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

14 Other Financial Liabilities	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Management Fees Payable	7.21	-	52.71	5.22	16.40	26.77	21.73	20.33	34.68	51.66	10.27	-
Trusteeship Fees Payable	-	0.14	0.27	-	0.09	0.36	-	0.21	0.43	-	0.36	-
Registrar Fees and Expenses Payable	4.92	2.18	2.31	5.04	1.17	2.19	8.37	3.58	4.09	13.70	7.92	-
Commission to Distributors Payable	72.59	67.19	78.50	17.34	10.50	10.51	109.42	102.12	88.05	380.95	187.16	-
Custodian Fees Payable	0.21	0.20	0.17	0.29	0.21	0.69	0.35	0.32	0.27	0.42	0.44	-
Audit Fees Payable	0.94	0.64	0.69	0.76	0.62	1.30	1.44	0.98	1.30	2.07	0.47	-
Investor Education & Awareness Expenses Payable	1.00	0.85	0.81	1.33	0.59	1.08	1.66	1.31	1.27	1.98	2.24	-
Brokerage & Transaction Costs Payable	0.29	0.13	0.26	37.79	15.23	23.49	1.89	0.29	0.24	3.98	16.32	-
Sundry creditors	0.03	0.03	0.01	0.05	0.90	0.01	0.22	0.17	0.01	0.24	0.86	-
Printing & Stationery Payable	0.13	0.24	0.06	0.04	0.05	0.01	0.35	0.57	0.09	0.39	0.76	-
Provision Exp Marketing Exps	0.04	0.09	-	0.07	0.06	-	0.14	0.13	-	1.64	1.17	-
Legal & Professional Fees	0.04	0.06	0.04	0.05	0.03	0.01	0.46	0.47	0.14	0.12	0.11	-
CCIL charges payable	0.13	0.04	0.13	0.07	0.03	0.14	0.11	0.03	0.08	0.03	0.01	-
<b>Total</b>	<b>87.53</b>	<b>71.79</b>	<b>135.96</b>	<b>68.05</b>	<b>45.88</b>	<b>66.56</b>	<b>146.14</b>	<b>130.51</b>	<b>130.65</b>	<b>457.18</b>	<b>228.09</b>	<b>-</b>

15 Other Non-Financial Liabilities	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Statutory taxes payable	2.64	1.27	10.76	4.78	4.68	7.52	9.33	8.50	51.51	19.06	7.33	-
<b>Total</b>	<b>2.64</b>	<b>1.27</b>	<b>10.76</b>	<b>4.78</b>	<b>4.68</b>	<b>7.52</b>	<b>9.33</b>	<b>8.50</b>	<b>51.51</b>	<b>19.06</b>	<b>7.33</b>	<b>-</b>

BARODA BNP PARIBAS MUTUAL FUND  
Notes to Financial Statements for the year ended March 31, 2024  
(All amount in lakhs, unless otherwise stated)

4	Cash and cash equivalents	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
	Particulars						
	Reverse repurchase transactions / Triparty Repo (TREPs)	19,968.36	10,513.10	12,841.70	1,553.60	829.61	2,190.76
	<b>Total</b>	<b>19,968.36</b>	<b>10,513.10</b>	<b>12,841.70</b>	<b>1,553.60</b>	<b>829.61</b>	<b>2,190.76</b>
5	Balances with Bank/(s)	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
	Particulars						
	Balances with banks in current accounts	1,271.25	567.14	771.55	42.96	65.58	28.26
	Advance Margin	-	-	-	-	-	-
	<b>Total</b>	<b>1,271.25</b>	<b>567.14</b>	<b>771.55</b>	<b>42.96</b>	<b>65.58</b>	<b>28.26</b>
6	Derivative financial instruments receivable	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
	Particulars						
	Stock Futures/ Options	6,129.53	5,901.85	11,580.31	8,957.77	8,225.54	9,437.24
	<b>Total</b>	<b>6,129.53</b>	<b>5,901.85</b>	<b>11,580.31</b>	<b>8,957.77</b>	<b>8,225.54</b>	<b>9,437.24</b>
7	Receivables	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
	Particulars						
	Contracts for sale of investments in securities	2,176.86	3,776.00	7,177.51	18.50	173.08	1,245.03
	Receivable from AMC	-	2.07	0.91	-	0.06	-
	Sundry debtors for units issued to investors	0.03	-	295.47	-	-	33.98
	Receivable from Other Schemes of Mutual Fund	83.66	309.99	3,283.32	-	0.00	275.84
	<b>Total</b>	<b>2,260.55</b>	<b>4,088.06</b>	<b>10,757.21</b>	<b>18.50</b>	<b>173.14</b>	<b>1,554.85</b>
8	Investments	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
	Particulars						
	<b>Fair Value through profit or loss</b>						
	Corporate Bond	64,339.76	55,877.04	55,636.75	3,063.12	4,567.12	3,048.28
	Certificates of deposit	7,392.39	2,957.35	2,477.25	-	-	-
	Commercial paper	5,930.40	1,426.89	1,393.64	-	-	497.73
	Central & State Government Securities	13,976.39	6,424.25	24,177.82	2,431.23	2,391.08	6,565.65
	Equity shares	2,54,539.52	2,28,409.11	2,06,969.23	15,873.22	16,344.32	23,521.34
	Treasury bills	2,400.28	-	1,941.85	-	-	-
	Exchange Traded Funds (ETFs)	-	-	-	-	-	-
	Mutual Fund Units	-	-	-	-	-	-
	Overseas MF units	-	-	-	-	-	-
	Real Estate Investment Trust (REITs)	4,891.77	1,056.61	-	504.36	-	-
	Infrastructure Investment Trust	11,755.32	-	-	-	-	-
	Zero Coupon Bonds	-	-	1,268.32	-	-	-
	Floating Rate Notes	1,016.77	-	-	-	-	-
	Convertible Debentures	-	-	-	-	-	-
	Warrants	-	2,453.08	2,232.90	-	-	-
	Alternative Investment Funds	-	-	-	-	-	-
	<b>Total</b>	<b>3,66,242.60</b>	<b>2,98,604.33</b>	<b>2,96,097.76</b>	<b>21,871.93</b>	<b>23,302.52</b>	<b>33,633.00</b>

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
**(All amount in lakhs, unless otherwise stated)**

ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
<b>Fair Value through profit or loss</b>						
Corporate Bond						
- appreciation	-	-	-	-	-	-
- depreciation	115.80	695.27	660.34	410.24	454.20	417.33
Certificates of deposit						
- appreciation	-	1.44	0.44	-	-	-
- depreciation	1.58	-	-	-	-	-
Commercial paper						
- appreciation	4.30	2.18	1.32	-	-	0.47
- depreciation	-	-	-	-	-	-
Central & State Government Securities						
- appreciation	25.83	-	-	-	-	-
- depreciation	-	35.30	251.80	7.42	43.17	114.50
Equity shares						
- appreciation	66,650.49	19,328.15	23,324.23	4,428.88	2,303.13	4,736.37
- depreciation	-	-	-	-	-	-
Treasury bills						
- appreciation	-	-	1.17	-	-	-
- depreciation	0.03	-	-	-	-	-
Exchange Traded Funds (ETFs)						
- appreciation	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-
Mutual Fund Units						
- appreciation	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-
Real Estate Investment Trust (REITs)						
- appreciation	-	-	-	4.36	-	-
- depreciation	16.05	15.03	-	-	-	-
Infrastructure Investment Trust						
- appreciation	605.19	-	-	-	-	-
- depreciation	-	-	-	-	-	-
Zero Coupon Bonds						
- appreciation	-	-	1.30	-	-	-
- depreciation	-	-	-	-	-	-
Floating Rate Notes						
- appreciation	-	-	-	-	-	-
- depreciation	8.27	-	-	-	-	-
Convertible Debentures						
- appreciation	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-
Warrants						
- appreciation	-	301.92	202.75	-	-	-
- depreciation	-	-	-	-	-	-
Alternative Investment Funds						
- appreciation	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)						
- amount	5,09,577.46	5,92,658.52	6,61,759.66	1,10,497.44	1,41,074.54	2,66,257.86
- as a percentage of average daily net assets	149.74%	180.78%	415.37%	468.12%	485.31%	648.70%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)						
- amount	5,47,278.80	5,83,278.55	4,69,150.19	1,17,056.69	1,47,258.94	2,60,672.19
- as a percentage of average daily net assets	160.82%	177.92%	294.47%	495.91%	506.59%	635.10%

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
**(All amount in lakhs, unless otherwise stated)**

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure I** to the financial statements.

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in **31 (iii)**

9 Other Financial assets	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
CCIL margin deposit	120.84	179.95	172.19	10.15	10.53	20.00
Interest Accrued	1,915.76	1,291.49	2,056.01	113.92	183.29	248.17
Provision for Doubtful assets	-37.87	-37.87	-37.87	-17.21	-17.21	-17.21
Dividend Receivable	-	-	-	-	-	0.38
Advance & Prepaid Expenses	-	-	0.36	-	-	-
Margin Money	300.00	-	450.00	300.00	-	250.00
Other Receivables	2.93	2.94	0.10	0.15	0.15	-
<b>Total</b>	<b>2,301.66</b>	<b>1,436.51</b>	<b>2,640.79</b>	<b>407.01</b>	<b>176.76</b>	<b>501.34</b>

10 Other Non -Financial assets	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
Tax credit receivable	-	-	-	-	-	-
Prepaid Expense	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

11 Derivative financial instruments payable	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
Stock Futures/ Options	6,237.49	5,901.85	11,123.16	9,048.67	8,323.79	9,194.61
<b>Total</b>	<b>6,237.49</b>	<b>5,901.85</b>	<b>11,123.16</b>	<b>9,048.67</b>	<b>8,323.79</b>	<b>9,194.61</b>

12 Payables	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
Contract for purchase of investments in securities	11,984.59	2,207.40	2,726.75	58.93	-	2,256.39
Income distribution payable	298.85	2.43	-	-	0.02	-
Payable to other schemes of Mutual Fund	42.13	75.67	2,809.10	1.31	3.58	205.71
Refund Payable	11.17	-	-	0.01	-	-
Unit Pending Allotment	155.83	46.15	418.21	1.06	1.65	34.05
Payable on Redemption of Units	353.73	335.59	531.40	11.69	22.42	50.33
Others Payable	0.07	-	0.89	0.01	-	-
<b>Total</b>	<b>12,846.37</b>	<b>2,667.24</b>	<b>6,486.35</b>	<b>73.01</b>	<b>27.67</b>	<b>2,546.48</b>

13 Borrowings	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
<b>Loans/Borrowings</b>						
From Triparty Repo (TREPs)	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

14 Other Financial Liabilities	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
Management Fees Payable	88.13	138.61	90.96	4.04	37.47	25.74
Trusteeship Fees Payable	-	0.84	1.77	-	0.07	0.20
Registrar Fees and Expenses Payable	34.02	15.28	28.79	2.20	1.24	3.57
Commission to Distributors Payable	408.62	342.83	309.94	23.03	17.34	35.58
Custodian Fees Payable	1.35	1.19	1.15	0.09	0.11	0.14
Audit Fees Payable	5.63	4.17	3.44	0.39	0.37	1.76
Investor Education & Awareness Expenses Payable	6.40	5.34	5.30	0.40	0.42	0.61
Brokerage & Transaction Costs Payable	22.19	9.46	18.83	2.85	2.31	4.66
Sundry creditors	1.23	0.99	0.15	0.07	0.24	0.02
Printing & Stationery Payable	1.62	3.00	0.81	0.16	0.35	0.12
Provision Exp Marketing Exps	3.44	3.56	-	0.01	0.04	-
Legal & Professional Fees	0.60	0.66	0.45	0.03	0.04	0.05
CCIL charges payable	0.44	0.22	-	0.01	0.02	0.81
<b>Total</b>	<b>573.67</b>	<b>526.15</b>	<b>461.59</b>	<b>33.28</b>	<b>60.02</b>	<b>73.26</b>

15 Other Non-Financial Liabilities	Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars						
Statutory taxes payable	78.91	76.44	67.63	1.63	10.83	9.33
<b>Total</b>	<b>78.91</b>	<b>76.44</b>	<b>67.63</b>	<b>1.63</b>	<b>10.83</b>	<b>9.33</b>

**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in Lakhs, unless otherwise stated)

16 Interest	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Debentures and bonds	2,421.25	1,443.72	76.60	30.92	1,236.62	925.80	466.88	158.90	5,195.06	4,074.33	285.34	306.46
Commercial paper	50.18	19.34	0.49	-	50.18	35.20	2.27	-	125.68	402.77	-	2.74
Certificates of deposit	4.19	47.76	42.48	16.82	4.19	17.27	43.52	-	39.98	243.22	-	17.27
Zero Coupon Bonds	-	-	-	-	-	-	-	-	154.32	2.90	-	-
Treasury bills	-	-	641.74	358.53	12.99	-	329.76	147.57	43.95	8.98	-	-
Government securities	479.73	926.44	21.28	266.72	229.05	252.29	9.81	-	849.86	1,630.49	161.02	257.25
CCIL Margin	0.18	0.21	0.23	0.20	0.32	0.27	0.35	0.21	0.56	1.04	0.11	0.22
REITs- Others	15.84	-	-	-	10.40	2.77	23.76	-	161.74	6.38	7.92	-
Tri-Party Repo/Reverse Repo	254.40	187.18	220.47	126.29	251.21	135.26	215.09	488.77	931.29	659.89	68.90	47.35
Floating Rate Notes	-	-	-	-	-	-	-	-	61.56	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	3.16	-	-	-
Other Interest income	36.06	0.68	0.95	0.33	28.47	1.03	59.07	1.09	248.66	52.26	18.05	0.75
<b>Total</b>	<b>3,261.83</b>	<b>2,625.33</b>	<b>1,004.24</b>	<b>799.81</b>	<b>1,823.43</b>	<b>1,369.89</b>	<b>1,150.51</b>	<b>796.54</b>	<b>7,815.82</b>	<b>7,082.26</b>	<b>541.34</b>	<b>632.04</b>

17 Gain on fair value changes	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Gross change on account of Gain on fair value changes (MTM)	3,011.52	59.07	846.22	0.25	17,338.39	93.70	26,473.35	1,406.97	48,570.25	416.96	2,230.21	71.33
<b>Total</b>	<b>3,011.52</b>	<b>59.07</b>	<b>846.22</b>	<b>0.25</b>	<b>17,338.39</b>	<b>93.70</b>	<b>26,473.35</b>	<b>1,406.97</b>	<b>48,570.25</b>	<b>416.96</b>	<b>2,230.21</b>	<b>71.33</b>

18 Gain on Sale/Redemptions of Investments	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Profit on sale/redemption of investments (Gross)	2,454.34	1,298.53	18,878.61	12,258.30	6,962.31	3,665.51	7,967.41	74.35	34,953.26	21,995.09	3,586.26	3,304.82
Profit on sale/redemption of investments (Gross)-Derivatives	-	-	-	-	636.04	58.72	-	2,262.07	179.00	5,236.95	-	1,222.96
<b>Total</b>	<b>2,454.34</b>	<b>1,298.53</b>	<b>18,878.61</b>	<b>12,258.30</b>	<b>7,598.35</b>	<b>3,724.23</b>	<b>7,967.41</b>	<b>2,336.42</b>	<b>35,132.26</b>	<b>27,232.04</b>	<b>3,586.26</b>	<b>4,527.78</b>

19 Other Income	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Loan Income	1.13	1.09	2.72	0.53	8.15	13.48	223.10	60.83	110.98	291.96	3.59	10.41
<b>Total</b>	<b>1.13</b>	<b>1.09</b>	<b>2.72</b>	<b>0.53</b>	<b>8.15</b>	<b>13.48</b>	<b>223.10</b>	<b>60.83</b>	<b>110.98</b>	<b>291.96</b>	<b>3.59</b>	<b>10.41</b>

20 Fees and commission expenses	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Management Fees	258.05	307.15	117.60	154.11	369.97	375.20	338.14	76.36	1,781.89	1,524.37	275.08	346.07
GST on Management Fees	46.45	55.29	21.17	27.74	66.59	67.54	60.87	13.75	320.74	274.39	49.51	62.29
Trusteeship Fees	2.11	1.72	1.52	1.68	3.18	2.65	4.72	1.43	12.55	11.26	0.87	1.00
Commission to Distributors	816.67	686.67	140.76	156.54	1,288.07	1,151.26	2,038.46	645.45	3,817.60	4,033.87	233.52	272.69
<b>Total</b>	<b>1,123.28</b>	<b>1,050.83</b>	<b>281.05</b>	<b>340.07</b>	<b>1,727.81</b>	<b>1,596.65</b>	<b>2,442.19</b>	<b>736.99</b>	<b>5,932.78</b>	<b>5,843.89</b>	<b>558.98</b>	<b>682.05</b>

21 Loss on fair value changes	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Gross change on account of Loss on fair value changes (MTM)	0.28	541.86	-	1,163.54	17.45	124.88	5.21	3,808.42	734.49	4,048.52	-	2,557.94
<b>Total</b>	<b>0.28</b>	<b>541.86</b>	<b>-</b>	<b>1,163.54</b>	<b>17.45</b>	<b>124.88</b>	<b>5.21</b>	<b>3,808.42</b>	<b>734.49</b>	<b>4,048.52</b>	<b>-</b>	<b>2,557.94</b>

22 Loss on Sale/Redemptions of Investments	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Loss on sale/redemption of investments (Gross)	404.21	1,216.49	5,043.69	8,420.41	284.93	2,901.38	1,560.95	155.06	3,946.33	15,591.79	74.27	1,395.10
Loss on sale/redemption of investments (Gross)-Derivatives	-	-	11,051.68	739.97	-	-	1,280.84	-	-	-	2,116.50	-
<b>Total</b>	<b>404.21</b>	<b>1,216.49</b>	<b>16,095.37</b>	<b>9,160.38</b>	<b>284.93</b>	<b>2,901.38</b>	<b>2,841.79</b>	<b>155.06</b>	<b>3,946.33</b>	<b>15,591.79</b>	<b>2,190.77</b>	<b>1,395.10</b>

23 Other expenses	Baroda BNP Paribas Conservative Hybrid Fund		Baroda BNP Paribas Arbitrage Fund		Baroda BNP Paribas Aggressive Hybrid Fund		Baroda BNP Paribas Multi Asset Fund		Baroda BNP Paribas Balanced Advantage Fund		Baroda BNP Paribas Equity Savings Fund	
Particulars	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
Custodian Fees and Expenses	2.88	2.56	2.87	3.70	4.32	4.01	6.07	1.73	16.29	16.01	1.44	1.70
Registrar Fees and Expenses	35.00	30.16	19.52	20.92	49.66	46.36	95.77	29.94	205.22	202.70	14.56	18.77
Audit Fees	1.10	0.70	0.90	0.67	1.68	1.07	2.32	0.52	6.63	4.55	0.47	0.40
Investor Education and Awareness expenses	11.39	10.05	9.18	9.72	17.36	15.45	25.01	7.47	68.06	65.57	4.72	5.81
Brokerage & Transaction Costs	41.17	38.03	1,205.07	849.85	87.03	153.04	141.99	220.24	782.90	929.24	77.66	89.16
Other Operating expenses	0.74	1.06	0.65	10.04	7.70	8.09	2.77	4.09	18.62	17.85	0.77	2.61
Marketing/Publicity/Advertisement Expenses	0.58	0.53	4.46	1.75	1.33	1.26	2.01	4.25	35.77	55.28	0.08	0.21
Printing & Stationery Expenses	0.70	0.80	0.19	0.22	1.84	1.88	2.10	1.09	8.36	11.24	0.87	1.20
<b>Total</b>	<b>93.56</b>	<b>83.89</b>	<b>1,242.84</b>	<b>896.87</b>	<b>170.92</b>	<b>231.16</b>	<b>278.04</b>	<b>289.33</b>	<b>1,141.85</b>	<b>1,302.44</b>	<b>100.57</b>	<b>119.86</b>



SR. NO.	PARTICULARS	Baroda BNP Paribas Conservative Hybrid Fund			Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund			Baroda BNP Paribas Multi Asset Fund			Baroda BNP Paribas Balanced Advantage Fund			Baroda BNP Paribas Equity Savings Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>																		
	Regular Plan - Growth Option	35.8098	33.5417	32.6957	13.7277	13.1194	12.6580	18.6027	16.6060	15.2964	9.9905	9.7872	-	16.6337	14.6111	14.2800	12.7134	11.7297	11.6800
	Regular Plan - IDCW Option	-	-	-	10.2695	10.2501	10.5798	13.6966	12.9304	13.4761	9.9905	9.7872	-	13.2744	12.6725	13.1900	11.1004	10.9684	11.5848
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	10.4831	10.2852	10.5998	10.1962	10.0704	10.0919	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	10.6885	10.5735	10.9036	10.2893	10.1518	10.1640	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	42.1428	39.0203	37.2854	14.2645	13.5476	12.9810	20.4883	18.0514	16.2925	10.0414	9.8293	-	17.6903	15.3785	14.7900	13.2311	12.1020	11.8900
	Direct Plan - IDCW Option	-	-	-	10.4524	10.4318	10.7510	15.0447	14.0254	14.2710	10.0414	9.8293	-	14.1480	13.3725	13.7000	11.5580	11.3679	11.8900
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	12.2805	11.8811	12.1538	10.4880	10.3449	10.3349	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	11.9592	11.7055	11.7948	10.6151	10.4301	10.4010	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of Investments)	2.06%	2.18%	2.30%	0.69%	0.80%	0.70%	2.09%	2.17%	2.25%	2.06%	2.11%	0.00%	1.85%	1.90%	2.12%	2.47%	2.45%	2.32%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	12.74%	5.57%	8.76%	7.71%	7.65%	3.42%	29.32%	3.51%	15.68%	25.23%	8.90%	0.00%	24.32%	6.35%	8.91%	15.74%	13.47%	10.63%
	Weighted Average PE	79.14	-	-	34.99	25.27	47.83	57.76	29.73	42.34	48.13	31.87	-	53.36	29.99	43.82	52.48	28.76	32.84

## INDEPENDENT AUDITOR'S REPORT

To the Trustees of  
Baroda BNP Paribas Mutual Fund

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the accompanying financial statements of the schemes mentioned below (collectively 'the Schemes'), which comprise the Balance Sheets as at 31 March 2024, the Revenue Accounts and Cash Flow Statements and Statements of changes in net assets attributable to unit holders of the schemes for the year/period then ended, and notes to the financial statements, including a summary of material accounting policies and other explanatory information.

Name of the Schemes
Baroda BNP Paribas Medium Duration Fund
Baroda BNP Paribas Low Duration Fund
Baroda BNP Paribas Dynamic Bond Fund
Baroda BNP Paribas Corporate Bond Fund
Baroda BNP Paribas Gilt Fund
Baroda BNP Paribas Liquid Fund
Baroda BNP Paribas Short Duration Fund
Baroda BNP Paribas Credit Risk Fund
Baroda BNP Paribas Ultra Short Duration Fund
Baroda BNP Paribas Overnight Fund
Baroda BNP Paribas Money Market Fund
Baroda BNP Paribas Banking and PSU Bond Fund
Baroda BNP Paribas Floater Fund

In our opinion and to the best of our information and according to the explanations given to us, the financial statements of the Schemes give a true and fair view in conformity with the accounting principles generally accepted in India, including the accounting policies and standards specified in the Ninth Schedule to the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996, as amended ("the SEBI Regulations"):

- in the case of Balance Sheets, of the state of affairs of the respective Schemes as at 31 March 2024;
- in the case of the Revenue Accounts, of the surplus for the respective Schemes for the year/period, as applicable, ended on that date;
- in the case of the Cash Flow Statements, of the cash flow of the respective Schemes for the year/period, as applicable, ended on that date; and
- in the case of Statement of changes in net assets, of the changes in net assets attributable to the unit holders of the respective Schemes for the year/period, as applicable, ended on that date.

#### Basis for Opinion

We conducted our audit of the financial statements in accordance with the Standards on Auditing (SAs) issued by the Institute of Chartered Accountants of India ("the ICAI"). Our responsibilities under those Standards are further described in the 'Auditor's Responsibilities for the Audit of the Financial Statements' section of our report. We are independent of the Schemes in accordance with the 'Code of



Ethics' issued by the ICAI together with the ethical requirements that are relevant to our audit of the financial statements, and we have fulfilled our other ethical responsibilities in accordance with these requirements and the Code of Ethics. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the financial statements.

#### **Information Other than the Financial Statements and Auditor's Report Thereon**

The management of Baroda BNP Paribas Asset Management India Private Limited and the Board of Directors of Baroda BNP Paribas Trustee India Private Limited (together referred to as the "Management") are responsible for the other information. The other information comprises the information included in the Trustee report, but does not include the financial statements and our auditor's report thereon. The Trustee report will be made available to us after the date of this auditor's report.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above when it becomes available and, in doing so, consider whether such other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

When we read the trustee report, if we conclude that there is a material misstatement therein, we are required to communicate the matter to those charged with governance.

#### **Responsibilities of Management and Those Charged with Governance for the Financial Statements**

The Management is responsible for the preparation of these financial statements that give a true and fair view of the financial position, financial performance, cash flows and changes in net assets attributable to the unit holders of the Schemes in accordance with accounting principles generally accepted in India, including the Indian Accounting Standards (Ind AS), read with the SEBI Regulations. This responsibility also includes maintenance of adequate accounting records in accordance with the SEBI regulations for safeguarding of the assets of the Schemes and for preventing and detecting frauds and other irregularities; selection and application of appropriate accounting policies; making judgments and estimates that are reasonable and prudent, the design, implementation and maintenance of adequate internal controls, that were operating effectively for ensuring the accuracy and completeness of the accounting records, relevant to the preparation and presentation of the financial statements that give a true and fair view and are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, Management is responsible for assessing the Schemes' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless Management either intends to liquidate the Schemes or to cease operations, or has no realistic alternative but to do so.

Those Charged with Governance are also responsible for overseeing the Schemes' financial reporting process.

#### **Auditor's Responsibilities for the Audit of the Financial Statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with SAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with SAs, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of internal control.
- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by Management.
- ▶ Conclude on the appropriateness of Management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Schemes' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause any scheme to cease to continue as a going concern.
- ▶ Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Management, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provided the Management with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

#### **Report on Other Legal and Regulatory Requirements**

1. As required by Regulation 55(4) and clause 5(ii)(2) of the Eleventh Schedule of the SEBI Regulations, we report that:
  - a. We have sought and obtained all the information and explanations which to the best of our knowledge and belief were necessary for the purposes of our audit;
  - b. In our opinion, the balance sheets and revenue accounts dealt by this report have been prepared in conformity with the accounting policies and standards specified in the Ninth Schedule to the Regulations; and
  - c. The balance sheets, revenue accounts, cash flow statements and statement of changes in net assets attributable to unit holders of the Schemes dealt with by this report are in agreement with the books of account of the respective Schemes.

2. On the basis of information and explanations given to us, the Schemes do not have any non-traded securities valued in good faith as at 31 March 2024 and hence reporting requirement of Eighth Schedule of the SEBI Regulations is not applicable.

For S.R. Batliboi & Co. LLP  
Chartered Accountants  
ICAI Firm Registration Number: 301003E/E300005

per Rutushtra Patell  
Partner  
Membership Number: 123596

UDIN: 24123596BKCIHP8747

Place: Mumbai  
Date: July 18, 2024

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Medium Duration Fund			Baroda BNP Paribas Low Duration Fund			Baroda BNP Paribas Dynamic Bond Fund			Baroda BNP Paribas Corporate Bond Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>													
<b>Financial Assets</b>													
Cash and cash equivalents	4	109.75	183.23	786.08	1,086.72	1,176.31	2,139.57	168.30	1,475.04	3,118.46	381.05	3,862.80	427.98
Balances with Bank/(s)	5	5.02	21.56	22.69	98.14	125.31	636.65	20.49	544.73	26.48	5.06	116.43	1.16
Derivative financial instruments	6	-	-	-	-	-	-	-	-	-	-	-	-
Receivables	7	2.50	516.66	28.99	7.59	4.47	612.40	-	3,575.61	100.01	25.00	0.01	0.23
Investments	8	2,625.14	2,508.26	3,533.64	18,218.90	16,491.76	17,923.35	13,808.48	7,478.96	10,070.61	13,975.29	9,599.84	3,092.60
Other Financial assets	9	48.46	52.25	104.18	264.55	204.11	303.12	176.92	100.34	145.81	330.49	233.10	80.88
<b>Non-Financial Assets</b>													
Other Non -Financial assets	10	-	-	-	1.52	0.80	-	-	-	-	-	-	-
<b>Total Assets (A)</b>		<b>2,790.87</b>	<b>3,281.96</b>	<b>4,475.58</b>	<b>19,677.42</b>	<b>18,002.76</b>	<b>21,615.09</b>	<b>14,174.19</b>	<b>13,174.68</b>	<b>13,461.37</b>	<b>14,716.89</b>	<b>13,812.18</b>	<b>3,602.85</b>
<b>Financial Liabilities</b>													
Derivative financial instruments	11	-	-	-	-	-	-	-	-	-	-	-	-
Payables	12	3.31	0.76	41.43	171.12	18.81	623.28	18.55	13.98	487.91	25.77	3.01	248.05
Borrowings	13	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	6.37	5.86	5.53	18.59	13.95	15.78	28.93	28.17	22.64	3.78	1.76	3.92
<b>Non-Financial Liabilities</b>													
Provisions													
Other Non-Financial Liabilities	15	0.83	1.18	0.85	0.83	1.04	2.65	2.00	1.47	1.84	0.47	0.79	0.59
<b>Total Liabilities (B)</b>		<b>10.51</b>	<b>7.80</b>	<b>47.81</b>	<b>190.54</b>	<b>33.80</b>	<b>641.71</b>	<b>49.48</b>	<b>43.62</b>	<b>512.39</b>	<b>30.02</b>	<b>5.56</b>	<b>252.56</b>
<b>Net assets attributable to holder of redeemable units</b>		<b>2,780.36</b>	<b>3,274.16</b>	<b>4,427.77</b>	<b>19,486.88</b>	<b>17,968.96</b>	<b>20,973.38</b>	<b>14,124.71</b>	<b>13,131.06</b>	<b>12,948.98</b>	<b>14,686.87</b>	<b>13,806.62</b>	<b>3,350.29</b>
The Notes referred to herein form an integral part of the Balance Sheet													

As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Gilt Fund			Baroda BNP Paribas Liquid Fund			Baroda BNP Paribas Short Duration Fund			Baroda BNP Paribas Credit Risk Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>													
<b>Financial Assets</b>													
Cash and cash equivalents	4	1,599.52	15,031.31	339.92	14.06	12,691.29	5,322.16	543.40	760.03	5,023.74	151.74	764.46	2,264.59
Balances with Bank/(s)	5	32.55	18,963.38	4.94	1,719.83	1,619.19	12,989.29	49.08	168.84	138.93	21.71	55.33	24.48
Derivative financial instruments	6	-	-	-	-	-	-	-	-	-	-	-	-
Receivables	7	-	100.99	6.61	496.40	37.93	307.74	1,002.09	5.33	2,082.70	35.72	0.12	44.94
Investments	8	1,24,197.73	52,550.84	2,249.56	6,32,663.93	5,33,502.45	4,92,586.69	20,443.19	21,187.79	29,857.01	14,917.35	16,873.21	17,617.08
Other Financial assets	9	1,625.39	308.19	51.13	991.38	973.94	2,355.27	688.67	470.98	574.80	327.66	502.70	621.51
<b>Non-Financial Assets</b>													
Other Non -Financial assets	10	-	0.17	-	4.42	10.81	6.38	-	-	-	-	-	-
<b>Total Assets (A)</b>		<b>1,27,455.19</b>	<b>86,954.88</b>	<b>2,652.16</b>	<b>6,35,890.02</b>	<b>5,48,835.61</b>	<b>5,13,567.53</b>	<b>22,726.43</b>	<b>22,592.97</b>	<b>37,677.18</b>	<b>15,454.18</b>	<b>18,195.82</b>	<b>20,572.60</b>
<b>Financial Liabilities</b>													
Derivative financial instruments	11	-	-	-	-	-	-	-	-	-	-	-	-
Payables	12	5.85	9,453.47	11.99	1,767.60	970.76	13,390.44	764.57	60.74	359.37	70.18	6.81	82.07
Borrowings	13	-	-	-	97,183.06	-	29,988.17	-	-	-	-	-	-
Other Financial Liabilities	14	28.59	9.33	7.23	130.54	42.28	98.73	18.11	36.05	39.78	24.80	24.34	23.99
<b>Non-Financial Liabilities</b>													
Provisions													
Other Non-Financial Liabilities	15	2.98	3.30	0.82	33.69	36.52	52.11	2.20	4.90	5.73	1.89	1.83	1.07
<b>Total Liabilities (B)</b>		<b>37.42</b>	<b>9,466.10</b>	<b>20.04</b>	<b>99,114.89</b>	<b>1,049.56</b>	<b>43,529.45</b>	<b>784.88</b>	<b>101.69</b>	<b>404.88</b>	<b>96.87</b>	<b>32.98</b>	<b>107.13</b>
<b>Net assets attributable to holder of redeemable units</b>													
The Notes referred to herein form an integral part of the Balance Sheet		<b>1,27,417.77</b>	<b>77,488.78</b>	<b>2,632.12</b>	<b>5,36,775.13</b>	<b>5,47,786.05</b>	<b>4,70,038.08</b>	<b>21,941.55</b>	<b>22,491.28</b>	<b>37,272.30</b>	<b>15,357.31</b>	<b>18,162.84</b>	<b>20,465.47</b>

As per our report of even date.

**For S.R. Batliboi & Co. LLP**  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

**For and on behalf of**  
Baroda BNP Paribas Trustee India Private Limited

**For and on behalf of**  
Baroda BNP Paribas Asset Management India Private Limited

**Mr. Rutushtra Patell**  
Partner  
Membership No. 123596

**Mr. Deepak Narang**  
Director  
DIN : 03272814

**Mr. I.V.L Sridhar**  
Director  
DIN : 09486484

**Mr. Sanjay Kumar Grover**  
Director  
DIN : 07217384

**Ms. Aparna Sharma**  
Director  
DIN : 07132341

**Mr. Suresh Soni**  
CEO

**Mr. Vivek Kudal**  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

**Mr. Prashant Pimple**  
CIO - Fixed Income  
& Fund Manager

**Mr. Vikram Pamnani**  
Fund Manager

**Mr. Jay Sheth**  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Ultra Short Duration Fund			Baroda BNP Paribas Overnight Fund			Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>																
<b>Financial Assets</b>																
Cash and cash equivalents	4	15,676.64	3,256.46	1,097.27	26,515.29	37,773.38	30,185.92	903.56	699.09	493.38	57.58	504.44	1,981.82	301.54	-	-
Balances with Bank/(s)	5	2,016.80	1,402.19	45.25	139.43	1,544.05	1,783.77	1.09	51.50	5.20	1.82	18.67	3.16	13.43	-	-
Derivative financial instruments	6	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Receivables	7	1,512.02	411.13	1,274.94	0.69	0.20	157.73	-	0.01	168.00	6.25	1.05	180.70	0.97	-	-
Investments	8	73,863.51	28,375.07	18,226.36	1,495.37	995.90	999.45	3,407.61	8,999.33	485.46	2,757.74	3,124.23	9,432.81	1,466.37	-	-
Other Financial assets	9	1,029.38	173.63	366.31	29.54	20.62	3.28	23.49	18.44	25.25	72.09	65.07	381.16	24.44	-	-
<b>Non-Financial Assets</b>																
Other Non -Financial assets	10	-	3.32	-	-	-	-	-	-	-	-	0.02	-	0.09	-	-
<b>Total Assets (A)</b>		<b>94,098.35</b>	<b>33,621.80</b>	<b>21,010.13</b>	<b>28,180.32</b>	<b>40,334.15</b>	<b>33,130.15</b>	<b>4,335.75</b>	<b>9,768.37</b>	<b>1,177.29</b>	<b>2,895.48</b>	<b>3,713.48</b>	<b>11,979.65</b>	<b>1,806.84</b>	-	-
<b>Financial Liabilities</b>																
Derivative financial instruments	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Payables	12	281.64	26.41	1,334.04	66.99	35.53	1,845.31	0.91	12.02	86.52	6.49	0.13	1,332.13	53.93	-	-
Borrowings	13	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	22.90	4.41	7.69	26.15	24.64	8.24	2.25	2.85	0.83	2.58	1.92	11.85	1.12	-	-
<b>Non-Financial Liabilities</b>																
Provisions																
Other Non-Financial Liabilities	15	10.62	3.61	1.50	19.60	24.79	6.85	0.93	0.70	0.08	0.18	0.10	1.60	0.74	-	-
<b>Total Liabilities (B)</b>		<b>315.16</b>	<b>34.43</b>	<b>1,343.23</b>	<b>112.74</b>	<b>84.96</b>	<b>1,860.40</b>	<b>4.09</b>	<b>15.57</b>	<b>87.43</b>	<b>9.25</b>	<b>2.15</b>	<b>1,345.58</b>	<b>55.79</b>	-	-
<b>Net assets attributable to holder of redeemable units</b>		<b>93,783.19</b>	<b>33,587.37</b>	<b>19,666.90</b>	<b>28,067.58</b>	<b>40,249.19</b>	<b>31,269.75</b>	<b>4,331.66</b>	<b>9,752.80</b>	<b>1,089.86</b>	<b>2,886.23</b>	<b>3,711.33</b>	<b>10,634.07</b>	<b>1,751.05</b>	-	-
The Notes referred to herein form an integral part of the Balance Sheet																

As per our report of even date.

**For S.R. Batliboi & Co. LLP**  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

**For and on behalf of**  
Baroda BNP Paribas Trustee India Private Limited

**For and on behalf of**  
Baroda BNP Paribas Asset Management India Private Limited

**Mr. Rutushtra Patell**  
Partner  
Membership No. 123596

**Mr. Deepak Narang**  
Director  
DIN : 03272814

**Mr. I.V.L Sridhar**  
Director  
DIN : 09486484

**Mr. Sanjay Kumar Grover**  
Director  
DIN : 07217384

**Ms. Aparna Sharma**  
Director  
DIN : 07132341

**Mr. Suresh Soni**  
CEO

**Mr. Vivek Kudal**  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

**Mr. Prashant Pimple**  
CIO - Fixed Income  
& Fund Manager

**Mr. Vikram Pamnani**  
Fund Manager

**Mr. Jay Sheth**  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Medium Duration Fund		Baroda BNP Paribas Low Duration Fund		Baroda BNP Paribas Dynamic Bond Fund		Baroda BNP Paribas Corporate Bond Fund		Baroda BNP Paribas Gilt Fund		Baroda BNP Paribas Liquid Fund		Baroda BNP Paribas Short Duration Fund	
		Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>INCOME</b>															
Interest Income	16	249.89	248.10	1,375.15	1,277.75	997.10	731.84	1,047.50	165.58	7,656.14	314.67	65,184.34	39,399.68	1,676.02	1,971.00
Dividend Income		-	-	-	-	-	-	-	-	-	-	-	-	-	-
Gain on fair value changes	17	15.34	6.23	27.26	42.58	33.56	31.90	61.43	44.50	1,238.37	60.78	42.42	219.08	18.63	6.97
Gain on sale/redemption of investments	18	16.97	37.03	83.89	39.16	358.88	305.46	36.20	4.99	1,505.62	115.59	392.83	112.16	261.29	186.59
Other Income	19	0.34	5.19	-	-	-	-	0.07	0.21	-	-	6.34	25.99	-	0.53
<b>Total Income (A)</b>		<b>282.54</b>	<b>296.55</b>	<b>1,486.30</b>	<b>1,359.49</b>	<b>1,389.54</b>	<b>1,069.20</b>	<b>1,145.20</b>	<b>215.28</b>	<b>10,400.13</b>	<b>491.04</b>	<b>65,625.93</b>	<b>39,756.91</b>	<b>1,955.94</b>	<b>2,165.09</b>
<b>EXPENSES</b>															
Fees and commission expenses (incl Borrowing Cost)	20	27.19	30.60	168.36	140.74	198.71	179.78	24.95	10.41	154.04	34.86	1,496.03	984.02	182.35	241.13
Loss on fair value changes	21	-	-	6.14	6.50	-	-	-	-	-	-	160.53	6.85	-	2.20
Loss on Sale/Redemptions of Investments	22	9.03	129.13	20.33	317.35	116.12	362.27	9.67	133.66	646.74	45.48	215.23	365.02	103.01	960.66
Other expenses	23	3.36	5.01	16.78	19.82	16.57	15.05	8.95	3.28	73.60	6.90	856.06	296.54	23.17	41.41
<b>Total Expense (B)</b>		<b>39.58</b>	<b>164.74</b>	<b>211.61</b>	<b>484.41</b>	<b>331.40</b>	<b>557.10</b>	<b>43.57</b>	<b>147.35</b>	<b>874.38</b>	<b>87.24</b>	<b>2,727.85</b>	<b>1,652.43</b>	<b>308.53</b>	<b>1,245.40</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>242.96</b>	<b>131.81</b>	<b>1,274.69</b>	<b>875.08</b>	<b>1,058.14</b>	<b>512.10</b>	<b>1,101.63</b>	<b>67.93</b>	<b>9,525.75</b>	<b>403.80</b>	<b>62,898.08</b>	<b>38,104.48</b>	<b>1,647.41</b>	<b>919.69</b>

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
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Director  
DIN : 07132341

Mr. Suresh Soni  
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Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
		Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>INCOME</b>													
Interest Income	16	1,339.07	1,476.00	7,807.63	2,775.74	5,411.31	3,850.05	526.38	423.42	226.45	503.88	351.84	-
Dividend Income		2.41	-	-	-	-	-	-	-	-	-	-	-
Gain on fair value changes	17	147.80	88.63	42.82	51.10	0.21	-	0.79	7.73	8.04	146.66	6.77	-
Gain on sale/redemption of investments	18	124.23	11.46	284.72	79.64	-	0.34	12.13	0.41	13.18	15.32	42.54	-
Other Income	19	2.74	5.53	-	-	-	-	-	-	-	-	-	-
<b>Total Income (A)</b>		<b>1,616.25</b>	<b>1,581.62</b>	<b>8,135.17</b>	<b>2,906.48</b>	<b>5,411.52</b>	<b>3,850.39</b>	<b>539.30</b>	<b>431.56</b>	<b>247.67</b>	<b>665.86</b>	<b>401.15</b>	<b>-</b>
<b>EXPENSES</b>													
Fees and commission expenses (incl Borrowing Cost)	20	218.79	264.15	294.13	67.13	44.37	34.81	17.92	13.53	18.24	43.47	8.73	-
Loss on fair value changes	21	20.33	-	7.67	1.77	-	0.01	9.86	0.29	-	-	-	-
Loss on Sale/Redemptions of Investments	22	97.61	342.76	118.07	332.91	0.01	-	6.94	37.09	10.00	506.20	8.40	-
Other expenses	23	16.02	17.85	69.94	34.89	170.21	131.19	3.53	4.27	3.09	8.69	5.45	-
<b>Total Expense (B)</b>		<b>352.75</b>	<b>624.76</b>	<b>489.81</b>	<b>436.70</b>	<b>214.59</b>	<b>166.01</b>	<b>38.25</b>	<b>55.18</b>	<b>31.33</b>	<b>558.36</b>	<b>22.58</b>	<b>-</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>1,263.50</b>	<b>956.86</b>	<b>7,645.36</b>	<b>2,469.78</b>	<b>5,196.93</b>	<b>3,684.38</b>	<b>501.05</b>	<b>376.38</b>	<b>216.34</b>	<b>107.50</b>	<b>378.57</b>	<b>-</b>

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager



**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**  
(All amount in lakhs, unless otherwise stated)

	Baroda BNP Paribas Medium Duration Fund		Baroda BNP Paribas Low Duration Fund		Baroda BNP Paribas Dynamic Bond Fund		Baroda BNP Paribas Corporate Bond Fund		Baroda BNP Paribas Gilt Fund		Baroda BNP Paribas Liquid Fund		Baroda BNP Paribas Short Duration Fund		Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Cashflow from Operating Activity</b>																		
Net Surplus/(Deficit) for the year	242.96	131.81	1,274.69	875.08	1,058.14	512.10	1,101.63	67.93	9,525.75	403.80	62,898.08	38,104.48	1,647.41	919.69	1,263.50	956.86	7,645.36	2,469.78
Adjustments to reconcile surplus/(deficit) to net cash flows: Add/(Less) : Changes in Unrealised loss provided/(written back)																		
Add/(Less) : Interest income	-249.89	-248.10	-1,375.15	-1,277.75	-997.10	-731.84	-1,047.50	-165.58	-7,656.14	-314.67	-65,184.34	-39,399.68	-1,676.02	-1,971.00	-1,339.07	-1,476.00	-7,807.63	-2,775.74
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>-6.93</b>	<b>-116.29</b>	<b>-100.46</b>	<b>-402.67</b>	<b>61.04</b>	<b>-219.74</b>	<b>54.13</b>	<b>-97.65</b>	<b>1,869.61</b>	<b>89.13</b>	<b>-2,286.26</b>	<b>-1,295.20</b>	<b>-28.61</b>	<b>-1,051.31</b>	<b>-75.57</b>	<b>-519.14</b>	<b>-162.27</b>	<b>-305.96</b>
Adjustments for:-																		
(Increase)/Decrease in receivables	514.16	-487.67	-3.12	607.93	3,575.61	-3,475.60	-24.99	0.22	100.99	-94.38	-458.47	269.81	-996.76	2,077.37	-35.60	44.82	-1,100.89	863.81
(Increase)/Decrease in other financial assets	3.79	51.93	-60.44	99.01	-76.58	45.47	-97.39	-152.22	-1,317.20	-257.06	-17.44	1,381.33	-217.69	103.82	175.04	118.81	-855.75	192.68
(Increase)/Decrease in Investments	-116.88	1,025.38	-1,727.14	1,431.59	-6,329.52	2,591.65	-4,375.45	-6,507.24	-71,646.89	-50,301.28	-99,161.48	-40,915.76	744.60	8,669.22	1,955.86	743.87	-45,488.44	-10,148.71
(Increase)/Decrease in Derivative financial instruments receivable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
(Increase)/Decrease in Other Non - Financial assets	-	-	-0.72	-0.80	-	-	-	-	0.17	-0.17	6.39	-4.43	-	-	-	-	-	-3.32
(Increase)/Decrease in payables	2.55	-40.67	152.31	-604.47	4.57	-473.93	22.76	-245.04	-9,447.62	9,441.48	796.84	-12,419.68	703.83	-298.63	63.37	-75.26	255.23	-1,307.63
(Increase)/Decrease in other financial liabilities	0.51	0.33	4.64	-1.83	0.76	5.53	2.02	-2.16	19.26	2.10	88.26	-56.45	-17.94	-3.73	0.46	0.35	18.49	-3.28
(Increase)/Decrease in other non-financial liabilities	-0.35	0.33	-0.21	-1.61	0.53	-0.37	-0.32	0.20	-0.32	2.48	-2.83	-15.59	-2.70	-0.83	0.06	0.76	7.01	2.11
(Increase)/Decrease in Derivative financial instruments payable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest received	249.89	248.10	1,375.15	1,277.75	997.10	731.84	1,047.50	165.58	7,656.14	314.67	65,184.34	39,399.68	1,676.02	1,971.00	1,339.07	1,476.00	7,807.63	2,775.74
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>646.74</b>	<b>681.44</b>	<b>-359.99</b>	<b>2,404.90</b>	<b>-1,766.49</b>	<b>-795.15</b>	<b>-3,371.74</b>	<b>-6,838.31</b>	<b>-72,765.86</b>	<b>-40,803.03</b>	<b>-35,850.65</b>	<b>-13,656.29</b>	<b>1,860.75</b>	<b>11,466.91</b>	<b>3,422.69</b>	<b>1,790.21</b>	<b>-39,515.67</b>	<b>-7,934.56</b>
<b>Cashflow from Financing Activities</b>																		
Issue of Unit Capital	333.02	386.47	12,870.84	10,818.67	817.53	812.66	137.64	5,067.13	25,346.05	20,112.83	28,60,494.10	27,41,333.02	6,245.02	6,835.31	942.42	2,336.77	4,29,864.22	1,62,334.13
Redemption of Unit Capital	-778.18	-1,211.18	-12,822.98	-11,846.66	-844.38	-962.18	-230.49	-794.26	-14,806.47	-334.01	-28,78,955.14	-27,21,254.24	-7,107.00	-13,353.18	-3,033.52	-4,152.28	-3,89,011.37	-1,52,102.17
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	-282.06	-455.21	220.09	-2,834.07	-23.23	-171.11	-125.01	6,117.70	29,867.22	54,674.04	-54,732.82	20,022.05	-1,319.72	-9,172.88	-1,969.36	-1,436.47	12,171.99	1,353.52
Increase/(Decrease) in Borrowing	-	-	-	-	-	-	-	-	-	-	97,183.06	-29,988.17	-	-	-	-	-	-
Dividend Paid during the year/period (including dividend tax paid)	-9.54	-5.50	-24.71	-17.44	-14.41	-9.39	-3.52	-2.16	-3.57	-	-715.99	-457.34	-15.44	-9.96	-8.57	-7.51	-474.39	-134.79
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>-736.76</b>	<b>-1,285.42</b>	<b>243.24</b>	<b>-3,879.50</b>	<b>-64.49</b>	<b>-330.02</b>	<b>-221.38</b>	<b>10,388.41</b>	<b>40,403.23</b>	<b>74,452.86</b>	<b>23,273.21</b>	<b>9,655.32</b>	<b>-2,197.14</b>	<b>-15,700.71</b>	<b>-4,069.03</b>	<b>-3,259.49</b>	<b>52,550.45</b>	<b>11,450.69</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>-90.02</b>	<b>-603.98</b>	<b>-116.75</b>	<b>-1,474.60</b>	<b>-1,830.98</b>	<b>-1,125.17</b>	<b>-3,593.12</b>	<b>3,550.10</b>	<b>-32,362.63</b>	<b>33,649.83</b>	<b>-12,577.44</b>	<b>-4,000.97</b>	<b>-336.39</b>	<b>-4,233.80</b>	<b>-646.34</b>	<b>-1,469.28</b>	<b>13,034.78</b>	<b>3,516.13</b>
Cash and Cash Equivalents as at the beginning of the year/period	204.79	808.77	1,301.62	2,776.22	2,019.77	3,144.94	3,979.23	429.14	33,994.69	344.86	14,310.48	18,311.45	928.87	5,162.67	819.79	2,289.07	4,658.65	1,142.52
Cash and Cash Equivalents as at the close of the year/period	114.77	204.79	1,184.86	1,301.62	188.79	2,019.77	386.11	3,979.23	1,632.07	33,994.69	1,733.89	14,310.48	592.48	928.87	173.45	819.79	17,693.44	4,658.65
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivalents</b>	<b>-90.02</b>	<b>-603.98</b>	<b>-116.76</b>	<b>-1,474.60</b>	<b>-1,830.98</b>	<b>-1,125.17</b>	<b>-3,593.12</b>	<b>3,550.09</b>	<b>-32,362.62</b>	<b>33,649.83</b>	<b>-12,576.59</b>	<b>-4,000.97</b>	<b>-336.39</b>	<b>-4,233.80</b>	<b>-646.34</b>	<b>-1,469.28</b>	<b>13,034.79</b>	<b>3,516.13</b>
<b>Components of cash and cash equivalents</b>																		
With Banks - in current account	5.02	21.56	98.14	125.31	20.49	544.73	5.06	116.43	32.55	18,963.38	1,719.83	1,619.19	49.08	168.84	21.71	55.33	2,016.80	1,402.19
Deposits with companies/financial institutions	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Deposits with scheduled banks	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	109.75	183.23	1,086.72	1,176.31	168.30	1,475.04	381.05	3,862.80	1,599.52	15,031.31	14.06	12,691.29	543.40	760.03	151.74	764.46	15,676.64	3,256.46
	114.77	204.79	1,184.86	1,301.62	188.79	2,019.77	386.11	3,979.23	1,632.07	33,994.69	1,733.89	14,310.48	592.48	928.87	173.45	819.79	17,693.44	4,658.65

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**  
(All amount in lakhs, unless otherwise stated)

	Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Cashflow from Operating Activity</b>								
Net Surplus/(Deficit) for the year	5,196.93	3,684.38	501.05	376.38	216.34	107.50	378.57	-
Adjustments to reconcile surplus/(deficit) to net cash flows: Add/(Less) : Changes in Unrealised loss provided/(written back)								
Add/(Less) : Interest income	-5,411.31	-3,850.05	-526.38	-423.42	-226.45	-503.88	-351.84	-
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>-214.38</b>	<b>-165.67</b>	<b>-25.33</b>	<b>-47.04</b>	<b>-10.11</b>	<b>-396.38</b>	<b>26.73</b>	<b>-</b>
Adjustments for:-								
(Increase)/Decrease in receivables	-0.49	157.53	0.01	167.99	-5.20	179.65	-0.97	-
(Increase)/Decrease in other financial assets	-8.92	-17.34	-5.05	6.81	-7.02	316.09	-24.44	-
(Increase)/Decrease in Investments	-499.47	3.55	5,591.72	-8,513.87	366.49	6,308.58	-1,466.37	-
(Increase)/Decrease in Derivative financial instruments receivable	-	-	-	-	-	-	-	-
(Increase)/Decrease in Other Non -Financial assets	-	-	-	-	0.02	-0.02	-0.09	-
(Increase)/Decrease in payables	31.46	-1,809.78	-11.11	-74.50	6.36	-1,332.00	53.93	-
(Increase)/Decrease in other financial liabilities	1.51	16.40	-0.60	2.02	0.66	-9.93	1.12	-
(Increase)/Decrease in other non-financial liabilities	-5.19	17.94	0.23	0.62	0.08	-1.50	0.74	-
(Increase)/Decrease in Derivative financial instruments payable	-	-	-	-	-	-	-	-
Interest received	5,411.31	3,850.05	526.38	423.42	226.45	503.88	351.84	-
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>4,715.83</b>	<b>2,052.68</b>	<b>6,076.25</b>	<b>-8,034.55</b>	<b>577.73</b>	<b>5,568.37</b>	<b>-1,057.51</b>	<b>-</b>
<b>Cashflow from Financing Activities</b>								
Issue of Unit Capital	37,96,171.61	29,35,246.01	4,835.49	27,512.30	307.36	695.41	11,159.35	-
Redemption of Unit Capital	-38,07,903.38	-29,28,969.59	-9,836.79	-20,068.76	-1,255.18	-7,396.90	-9,531.62	-
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	-5,592.52	-803.61	-847.88	865.81	-92.72	-328.23	-190.70	-
Increase/(Decrease) in Borrowing	-	-	-	-	-	-	-	-
Dividend Paid during the year/period (including dividend tax paid)	-54.25	-177.76	-73.01	-22.79	-0.91	-0.53	-64.55	-
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>-17,378.54</b>	<b>5,295.05</b>	<b>-5,922.19</b>	<b>8,286.56</b>	<b>-1,041.45</b>	<b>-7,030.25</b>	<b>1,372.48</b>	<b>-</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>-12,662.71</b>	<b>7,347.73</b>	<b>154.06</b>	<b>252.01</b>	<b>-463.72</b>	<b>-1,461.88</b>	<b>314.97</b>	<b>-</b>
Cash and Cash Equivalents as at the beginning of the year/period	39,317.43	31,969.69	750.59	498.58	523.11	1,984.98	-	-
Cash and Cash Equivalents as at the close of the year/period	26,654.72	39,317.43	904.65	750.59	59.40	523.11	314.97	-
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivalents</b>	<b>-12,662.71</b>	<b>7,347.74</b>	<b>154.06</b>	<b>252.01</b>	<b>-463.71</b>	<b>-1,461.87</b>	<b>314.97</b>	<b>-</b>
<b>Components of cash and cash equivalents</b>								
With Banks - in current account	139.43	1,544.05	1.09	51.50	1.82	18.67	13.43	-
Deposits with companies/financial institutions	-	-	-	-	-	-	-	-
Deposits with scheduled banks	-	-	-	-	-	-	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	26,515.29	37,773.38	903.56	699.09	57.58	504.44	301.54	-
	26,654.72	39,317.43	904.65	750.59	59.40	523.11	314.97	-

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Medium Duration Fund					Baroda BNP Paribas Low Duration Fund					Baroda BNP Paribas Dynamic Bond Fund					Baroda BNP Paribas Corporate Bond Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	2,087.64	(27.39)	-	1,213.91	3,274.16	5,449.85	(38.24)	7.46	12,549.89	17,968.96	3,502.74	2,018.33	17.67	7,592.32	13,131.06	5,744.38	(23.19)	9.13	8,076.30	13,806.62
Movement during the reporting period	(445.16)	(8.69)		242.96	(210.89)	47.85	(41.05)		1,274.69	1,281.49	(26.85)	(5.76)		1,058.14	1,025.53	(92.85)	(0.87)		1,101.63	1,007.91
Transfer from/ to Revenue account			12.58	(12.58)	-			21.12	(21.12)	-			33.57	(33.57)	-			61.43	(61.43)	-
Equalisation Account				(273.37)	(273.37)				261.14	261.14				(17.47)	(17.47)				(124.14)	(124.14)
Income distribution				(9.54)	(9.54)				(24.71)	(24.71)				(14.41)	(14.41)				(3.52)	(3.52)
Balance at the end of the reporting period	1,642.48	(36.08)	12.58	1,161.38	2,780.36	5,497.70	(79.29)	28.58	14,039.89	19,486.88	3,475.89	2,012.57	51.24	8,585.01	14,124.71	5,651.53	(24.06)	70.56	8,988.84	14,686.87

**As at 31 March 2023**

As at 31 March 2023	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
		Balance as at 1 April 2022	2,912.35	(34.80)			-	1,550.22	4,427.77			6,477.84	(263.27)	-			14,758.81	20,973.38	3,652.26	
Movement during the reporting period	(824.71)	7.41		131.81	(685.49)	(1,027.99)	225.03		875.08	72.12	(149.52)	(70.43)		512.10	292.15	4,272.86	0.12		67.93	4,340.91
Transfer from/ to Revenue account			-	-	-			7.46	(7.46)	-			17.67	(17.67)	-			9.13	(9.13)	-
Equalisation Account				(462.62)	(462.62)				(3,059.10)	(3,059.10)				(100.68)	(100.68)				6,117.58	6,117.58
Income distribution				(5.50)	(5.50)				(17.44)	(17.44)				(9.39)	(9.39)				(2.16)	(2.16)
Balance as at 31 March 2023	2,087.64	(27.39)	-	1,213.91	3,274.16	5,449.85	(38.24)	7.46	12,549.89	17,968.96	3,502.74	2,018.33	17.67	7,592.32	13,131.06	5,744.38	(23.19)	9.13	8,076.30	13,806.62

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Gilt Fund					Baroda BNP Paribas Liquid Fund					Baroda BNP Paribas Short Duration Fund					Baroda BNP Paribas Credit Risk Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	20,545.30	12,984.49	171.33	43,787.66	77,488.78	2,14,556.94	(13,629.53)	238.80	3,46,619.84	5,47,786.05	9,131.80	(461.55)	23.29	13,797.74	22,491.28	9,655.17	156.86	-	8,350.81	18,162.84
Movement during the reporting period	10,539.59	6,561.32		9,525.75	26,626.66	(18,460.19)	1,140.45	62,898.08	45,578.34	861.98	(861.98)	71.68		1,647.41	857.11	(2,091.10)	(31.45)		1,263.50	(859.05)
Transfer from/ to Revenue account			1,238.37	(1,238.37)	-			(118.12)	118.12	-			18.64	(18.64)	-			-	-	-
Equalisation Account				23,305.90	23,305.90			(55,873.27)	(55,873.27)					(1,391.40)	(1,391.40)				(1,937.91)	(1,937.91)
Income distribution				(3.57)	(3.57)			(715.99)	(715.99)					(15.44)	(15.44)				(8.57)	(8.57)
Balance at the end of the reporting period	31,084.89	19,545.81	1,409.70	75,377.37	1,27,417.77	1,96,096.75	(12,489.08)	120.68	3,53,046.78	5,36,775.13	8,269.82	(389.87)	41.93	14,019.67	21,941.55	7,564.07	125.41	-	7,667.83	15,357.31

**As at 31 March 2023**

Particulars	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
	Balance as at 1 April 2022	766.48	385.10	110.56	1,369.98	2,632.12	1,94,478.16	(12,224.82)	26.57	2,87,758.17	4,70,038.08	15,649.67	(715.52)	18.52	22,319.63	37,272.30	11,470.68	188.51	-	8,806.28
Movement during the reporting period	19,778.82	12,599.39		403.80	32,782.01	20,078.78	(1,404.71)		38,104.48	56,778.55	(6,517.87)	253.97		919.69	(5,344.21)	(1,815.51)	(31.65)		956.86	(890.30)
Transfer from/ to Revenue account			60.77	(60.77)	0.00			212.23	(212.23)	(0.00)			4.77	(4.77)	0.00			-	-	-
Equalisation Account				42,074.65	42,074.65				21,426.76	21,426.76				(9,426.85)	(9,426.85)				(1,404.82)	(1,404.82)
Income distribution				-	-			(457.34)	(457.34)					(9.96)	(9.96)				(7.51)	(7.51)
Balance as at 31 March 2023	20,545.30	12,984.49	171.33	43,787.66	77,488.78	2,14,556.94	(13,629.53)	238.80	3,46,619.84	5,47,786.05	9,131.80	(461.55)	23.29	13,797.74	22,491.28	9,655.17	156.86	-	8,350.81	18,162.84

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

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Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Ultra Short Duration Fund					Baroda BNP Paribas Overnight Fund					Baroda BNP Paribas Money Market Fund					Baroda BNP Paribas Banking and PSU Bond Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	26,074.93	(10,816.15)	19.17	18,309.42	33,587.37	34,536.28	1.20	-	5,711.71	40,249.19	8,411.54	(175.65)	7.73	1,509.18	9,752.80	3,456.00	14.92	0.35	240.06	3,711.33
Movement during the reporting period	40,852.86	(3,870.15)		7,645.36	44,628.07	(11,731.77)	(1.31)		5,196.93	(6,536.15)	(5,001.30)	13.22		501.05	(4,487.03)	(947.81)	(4.88)		216.34	(736.35)
Transfer from/ to Revenue account			35.16	(35.16)	-			0.21	(0.21)	-			(7.73)	7.73	-			8.03	(8.03)	-
Equalisation Account				16,042.14	16,042.14				(5,591.21)	(5,591.21)				(861.10)	(861.10)				(87.84)	(87.84)
Income distribution				(474.39)	(474.39)				(54.25)	(54.25)				(73.01)	(73.01)				(0.91)	(0.91)
Balance at the end of the reporting period	66,927.79	(14,686.30)	54.33	41,487.37	93,783.19	22,804.51	(0.11)	0.21	5,262.97	28,067.58	3,410.24	(162.43)	-	1,083.85	4,331.66	2,508.19	10.04	8.38	359.62	2,886.23

**As at 31 March 2023**

Particulars	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
	Balance as at 1 April 2022	15,842.97	39.65	-	3,784.28	19,666.90	28,259.85	0.65	0.01	3,009.24	31,269.75	968.00	(25.37)	0.29	146.94	1,089.86	10,157.48	41.89	-	434.70
Movement during the reporting period	10,231.96	(10,855.80)		2,469.78	1,845.94	6,276.43	0.55		3,684.38	9,961.36	7,443.54	(150.28)		376.38	7,669.64	(6,701.48)	(26.97)		107.50	(6,620.95)
Transfer from/ to Revenue account			19.17	(19.17)	-			(0.01)	0.01	0.00			7.44	(7.44)	(0.00)			0.35	(0.35)	-
Equalisation Account				12,209.32	12,209.32				(804.16)	(804.16)				1,016.09	1,016.09				(301.26)	(301.26)
Income distribution				(134.79)	(134.79)				(177.76)	(177.76)				(22.79)	(22.79)				(0.53)	(0.53)
Balance as at 31 March 2023	26,074.93	(10,816.15)	19.17	18,309.42	33,587.37	34,536.28	1.20	-	5,711.71	40,249.19	8,411.54	(175.65)	7.73	1,509.18	9,752.80	3,456.00	14.92	0.35	240.06	3,711.33

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

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Mr. Rutushtra Patell  
Partner  
Membership No. 123596

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Mr. Suresh Soni  
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Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

Statement of changes in net asset attributable to unit holders of scheme:

(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Floater Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Particulars					
Balance at the beginning of the reporting period	-	-	-	-	-
Movement during the reporting period	1,627.73	(6.70)		378.57	1,999.60
Transfer from/ to Revenue account			6.77	(6.77)	-
Equalisation Account				(184.00)	(184.00)
Income distribution				(64.55)	(64.55)
Balance at the end of the reporting period	1,627.73	(6.70)	6.77	123.25	1,751.05

As at 31 March 2023

As at 31 March 2023	Baroda BNP Paribas Floater Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Particulars					
Balance as at 1 April 2022	-	-	-	-	-
Movement during the reporting period	-	-	-	-	-
Transfer from/ to Revenue account			-	-	-
Equalisation Account				-	-
Income distribution				-	-
Balance as at 31 March 2023	-	-	-	-	-

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

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Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income  
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Mr. Vikram Pamnani  
Fund Manager

Mr. Jay Sheth  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2023-24							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas Medium Duration Fund	Regular Plan - Growth Option	1,64,53,171.186	1,645.32	3,56,976.678	35.70	69,83,918.411	698.39	98,26,229.453	982.62
	Regular Plan - Half Yearly IDCW Option	2,02,231.656	20.22	152.233	0.02	-	-	2,02,383.889	20.24
	Regular Plan - Monthly IDCW Option	9,02,728.534	90.27	46,740.207	4.67	1,23,423.050	12.34	8,26,045.691	82.60
	Regular Plan - Calendar Quarterly IDCW Option	4,626.160	0.46	7.532	0.00	42.058	0.00	4,591.634	0.46
	Regular Plan - Annual IDCW Option	60,390.473	6.04	18,861.522	1.89	2,644.509	0.26	76,607.486	7.66
	Direct Plan - Growth Option	28,39,794.802	283.98	28,86,797.427	288.68	5,95,951.967	59.60	51,30,640.262	513.06
	Direct Plan - Monthly IDCW Option	3,96,959.321	39.70	19,316.620	1.93	69,128.510	6.91	3,47,147.431	34.71
	Direct Plan - Calendar Quarterly IDCW Option	13,955.589	1.40	621.765	0.06	6,708.018	0.67	7,869.336	0.79
Direct Plan - Annual IDCW Option	2,549.557	0.25	773.932	0.08	-	-	3,323.489	0.33	
Baroda BNP Paribas Low Duration Fund	Regular Plan - Daily IDCW Option	9,94,225.355	99.42	90,840.935	9.08	50,077.331	5.01	10,34,988.959	103.50
	Regular Plan - Growth Option	4,37,93,315.480	4,379.33	11,45,23,258.228	11,452.33	11,70,02,855.339	11,700.29	4,13,13,718.369	4,131.37
	Regular Plan - Monthly IDCW Option	6,21,012.623	62.10	81,883.744	8.19	23,607.613	2.36	6,79,288.754	67.93
	Regular Plan - Weekly IDCW Option	3,66,560.718	36.66	74,271.031	7.43	1,71,356.033	17.14	2,69,475.716	26.95
	Defunct Plan - Daily IDCW Option	6,29,160.322	62.92	-	-	65,471.965	6.55	5,63,688.357	56.37
	Defunct Plan - Growth Option	1,18,617.122	11.86	-	-	559.340	0.06	1,18,057.782	11.81
	Defunct Plan - Monthly IDCW Option	11,62,984.491	116.30	-	-	19,818.856	1.98	11,43,165.635	114.32
	Defunct Plan - Weekly IDCW Option	90,714.282	9.07	-	-	9,443.130	0.94	81,271.152	8.13
	Direct Plan - Daily IDCW Option	8,935.139	0.89	13,124.033	1.31	561.411	0.06	21,497.761	2.15
	Direct Plan - Growth Option	67,08,908.241	670.89	1,39,20,050.521	1,392.01	1,08,85,667.404	1,088.57	97,43,291.358	974.33
	Direct Plan - Monthly IDCW Option	650.695	0.07	675.721	0.07	197.857	0.02	1,128.559	0.11
	Direct Plan - Weekly IDCW Option	3,385.731	0.34	4,265.875	0.43	200.000	0.02	7,451.606	0.75
Baroda BNP Paribas Dynamic Bond Fund	Regular Plan - Daily IDCW Option	95,219.652	9.52	7,208.095	0.72	9,415.512	0.94	93,012.235	9.30
	Regular Plan - Growth Option	2,75,13,455.564	2,751.35	54,76,451.393	547.65	79,78,169.641	797.82	2,50,11,737.316	2,501.17
	Regular Plan - Half Yearly IDCW Option	2,03,411.047	20.34	2,555.194	0.26	235.000	0.02	2,05,731.241	20.57
	Regular Plan - Monthly IDCW Option	1,40,145.006	14.01	918.761	0.09	1,02,586.307	10.26	38,477.460	3.85
	Regular Plan - Quarterly IDCW Option	14,07,187.179	140.72	46,222.879	4.62	51,323.014	5.13	14,02,087.044	140.21
	Regular Plan - Weekly IDCW Option	77,844.181	7.78	4,757.760	0.48	102.937	0.01	82,499.004	8.25
	Defunct Plan - Growth Option	31,119.382	3.11	-	-	-	-	31,119.382	3.11
	Direct Plan - Daily IDCW Option	1,48,462.619	14.85	2,29,705.078	22.97	1,31,651.954	13.17	2,46,515.743	24.65
	Direct Plan - Growth Option	53,93,208.667	539.32	24,06,347.024	240.63	1,68,588.226	16.86	76,30,967.465	763.10
	Direct Plan - Monthly IDCW Option	7,289.511	0.73	110.453	0.01	1,286.605	0.13	6,113.359	0.61
	Direct Plan - Quarterly IDCW Option	1,063.712	0.11	69.622	0.01	-	-	1,133.334	0.11
	Direct Plan - Weekly IDCW Option	9,008.758	0.90	946.743	0.09	463.848	0.05	9,491.653	0.95
	Baroda BNP Paribas Corporate Bond Fund	Regular Plan - Growth Option	38,85,139.811	388.51	11,44,677.824	114.47	20,77,515.959	207.75	29,52,301.676
Regular Plan - Monthly IDCW Option		71,053.981	7.11	6,847.931	0.68	1,880.224	0.19	76,021.688	7.60
Regular Plan - Quarterly IDCW Option		84,977.701	8.50	4,860.824	0.49	19,871.785	1.99	69,966.740	7.00
Defunct Plan - Growth Option		14,67,469.662	146.75	-	-	1,20,349.037	12.03	13,47,120.625	134.71
Defunct Plan - Monthly IDCW Option		99,451.513	9.95	-	-	-	-	99,451.513	9.95
Defunct Plan - Quarterly IDCW Option		1,84,727.975	18.47	160.315	0.02	296.193	0.03	1,84,592.097	18.46
Defunct Plan - Annual IDCW Option		46,620.286	4.66	-	-	-	-	46,620.286	4.66
Regular Plan - Annual IDCW Option		15,927.704	1.59	4,352.298	0.44	401.808	0.04	19,878.194	1.99
Direct Plan - Growth Option		5,15,38,301.903	5,153.83	2,07,785.931	20.78	84,612.220	8.46	5,16,61,475.614	5,166.15
Direct Plan - Monthly IDCW Option		38,205.211	3.82	7,082.057	0.71	-	-	45,287.268	4.53
Direct Plan - Quarterly IDCW Option		1,340.345	0.13	87.644	0.01	-	-	1,427.989	0.14
Direct Plan - Annual IDCW Option		10,585.752	1.06	573.111	0.06	-	-	11,158.863	1.12
Baroda BNP Paribas Gilt Fund		Regular Plan - IDCW Option	2,92,572.002	29.26	1,373.271	0.14	92,696.445	9.27	2,01,248.828
	Regular Plan - Growth Option	4,54,30,881.073	4,543.09	3,29,43,791.559	3,294.38	85,99,850.081	859.99	6,97,74,822.551	6,977.48
	Direct Plan - IDCW Option	8,968.855	0.90	989.920	0.10	2,617.933	0.26	7,340.842	0.73
	Direct Plan - Growth Option	15,97,20,615.123	15,972.06	22,05,14,377.315	22,051.44	13,93,69,544.321	13,936.95	24,08,65,448.117	24,086.54
Baroda BNP Paribas Liquid Fund	Regular Plan - Daily IDCW Option	59,922.340	599.22	12,657.271	126.57	54,366.807	543.67	18,212.804	182.13
	Regular Plan - Growth Option	34,00,104.930	34,001.05	2,38,95,715.433	2,38,957.15	2,42,82,818.111	2,42,828.18	30,13,002.252	30,130.02
	Regular Plan - Weekly IDCW Option	4,073.569	40.74	8,935.846	89.36	8,936.834	89.37	4,072.581	40.73
	Defunct Plan - IDCW Option	64.939	0.65	-	-	2.566	0.03	62.373	0.62
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	622.693	6.23	-	-	-	-	622.693	6.23
	Direct Plan - Daily IDCW Option	4,59,608.694	4,596.09	1,30,38,923.210	1,30,389.23	1,30,48,956.763	1,30,489.57	4,49,575.141	4,495.75
	Direct Plan - Growth Option	1,75,30,737.597	1,75,307.38	24,90,91,658.153	24,90,916.58	25,04,99,394.137	25,04,993.94	1,61,23,001.613	1,61,230.02
Direct Plan - Weekly IDCW Option	559.703	5.60	1,520.023	15.20	1,038.344	10.38	1,041.382	10.41	

**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2022-23								
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period		
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	
Baroda BNP Paribas Medium Duration Fund	Regular Plan - Growth Option	2,39,74,613.516	2,397.46	7,84,009.715	78.40	83,05,452.045	830.55	1,64,53,171.186	1,645.32	
	Regular Plan - Half Yearly IDCW Option	2,02,165.843	20.22	65.813	0.01	-	-	2,02,231.656	20.22	
	Regular Plan - Monthly IDCW Option	9,30,455.929	93.05	30,644.385	3.06	58,371.780	5.84	9,02,728.534	90.27	
	Regular Plan - Calendar Quarterly IDCW Option	19,940.988	1.99	10.395	0.00	15,325.223	1.53	4,626.160	0.46	
	Regular Plan - Annual IDCW Option	21,318.892	2.13	39,368.466	3.94	296.885	0.03	60,390.473	6.04	
	Direct Plan - Growth Option	35,78,269.925	357.83	29,92,105.165	299.21	37,30,580.288	373.06	28,39,794.802	283.98	
	Direct Plan - Monthly IDCW Option	3,81,094.771	38.11	17,251.242	1.73	1,386.692	0.14	3,96,959.321	39.70	
	Direct Plan - Calendar Quarterly IDCW Option	13,687.210	1.37	655.764	0.07	387.385	0.04	13,955.589	1.40	
Direct Plan - Annual IDCW Option	1,969.963	0.20	579.594	0.06	-	-	2,549.557	0.25		
Baroda BNP Paribas Low Duration Fund	Regular Plan - Daily IDCW Option	11,81,875.971	118.19	1,12,115.206	11.21	2,99,765.822	29.98	9,94,225.355	99.42	
	Regular Plan - Growth Option	3,39,58,650.131	3,395.87	8,11,05,661.300	8,110.57	7,12,70,995.951	7,127.10	4,37,93,315.480	4,379.33	
	Regular Plan - Monthly IDCW Option	6,68,785.007	66.88	78,551.698	7.86	1,26,324.082	12.63	6,21,012.623	62.10	
	Regular Plan - Weekly IDCW Option	3,96,553.225	39.66	15,372.957	1.54	45,365.464	4.54	3,66,560.718	36.66	
	Defunct Plan - Daily IDCW Option	6,29,160.322	62.92	-	-	-	-	6,29,160.322	62.92	
	Defunct Plan - Growth Option	4,29,397.583	42.94	-	-	3,10,780.461	31.08	1,18,617.122	11.86	
	Defunct Plan - Monthly IDCW Option	11,62,984.491	116.30	-	-	-	-	11,62,984.491	116.30	
	Defunct Plan - Weekly IDCW Option	90,714.282	9.07	-	-	-	-	90,714.282	9.07	
	Direct Plan - Daily IDCW Option	862.456	0.09	8,072.683	0.81	-	-	8,935.139	0.89	
	Direct Plan - Growth Option	2,62,58,319.153	2,625.83	2,68,63,999.009	2,686.40	4,64,13,409.921	4,641.34	67,08,908.241	670.89	
	Direct Plan - Monthly IDCW Option	499.975	0.05	150.720	0.02	-	-	650.695	0.07	
	Direct Plan - Weekly IDCW Option	630.911	0.06	2,754.820	0.28	-	-	3,385.731	0.34	
Baroda BNP Paribas Dynamic Bond Fund	Regular Plan - Daily IDCW Option	95,802.055	9.58	19,887.016	1.99	20,469.419	2.05	95,219.652	9.52	
	Regular Plan - Growth Option	3,19,96,841.630	3,199.68	33,45,530.387	334.55	78,28,916.453	782.89	2,75,13,455.564	2,751.35	
	Regular Plan - Half Yearly IDCW Option	2,05,547.181	20.55	1,837.961	0.18	3,974.095	0.40	2,03,411.047	20.34	
	Regular Plan - Monthly IDCW Option	1,40,905.831	14.09	1,957.912	0.20	2,718.737	0.27	1,40,145.006	14.01	
	Regular Plan - Quarterly IDCW Option	17,19,553.270	171.96	63,642.156	6.36	3,76,008.247	37.60	14,07,187.179	140.72	
	Regular Plan - Weekly IDCW Option	75,070.244	7.51	2,773.937	0.28	-	-	77,844.181	7.78	
	Defunct Plan - Growth Option	31,119.382	3.11	-	-	-	-	31,119.382	3.11	
	Direct Plan - Daily IDCW Option	84,261.164	8.43	1,11,368.510	11.14	47,167.055	4.72	1,48,462.619	14.85	
	Direct Plan - Growth Option	21,47,921.165	214.79	45,71,613.808	457.16	13,26,326.306	132.63	53,93,208.667	539.32	
	Direct Plan - Monthly IDCW Option	991.720	0.10	6,297.791	0.63	-	-	7,289.511	0.73	
	Direct Plan - Quarterly IDCW Option	16,827.083	1.68	60.930	0.01	15,824.301	1.58	1,063.712	0.11	
	Direct Plan - Weekly IDCW Option	7,803.919	0.78	1,604.903	0.16	400.064	0.04	9,008.758	0.90	
	Baroda BNP Paribas Corporate Bond Fund	Regular Plan - Growth Option	73,99,419.579	739.94	4,78,443.205	47.84	39,92,722.973	399.27	38,85,139.811	388.51
		Regular Plan - Monthly IDCW Option	67,437.181	6.74	5,079.774	0.51	1,462.974	0.15	71,053.981	7.11
Regular Plan - Quarterly IDCW Option		82,629.699	8.26	2,348.002	0.23	-	-	84,977.701	8.50	
Defunct Plan - Growth Option		20,33,816.948	203.38	-	-	5,66,347.286	56.63	14,67,469.662	146.75	
Defunct Plan - Monthly IDCW Option		99,451.513	9.95	-	-	-	-	99,451.513	9.95	
Defunct Plan - Quarterly IDCW Option		1,84,727.975	18.47	-	-	-	-	1,84,727.975	18.47	
Defunct Plan - Annual IDCW Option		46,620.286	4.66	-	-	-	-	46,620.286	4.66	
Regular Plan - Annual IDCW Option		12,601.768	1.26	3,325.936	0.33	-	-	15,927.704	1.59	
Direct Plan - Growth Option		47,40,300.080	474.03	5,01,79,189.986	5,017.92	33,81,188.163	338.12	5,15,38,301.903	5,153.83	
Direct Plan - Monthly IDCW Option		35,446.542	3.54	2,758.669	0.28	-	-	38,205.211	3.82	
Direct Plan - Quarterly IDCW Option		1,270.479	0.13	69.866	0.01	-	-	1,340.345	0.13	
Direct Plan - Annual IDCW Option		11,429.902	1.14	48.105	0.00	892.255	0.09	10,585.752	1.06	
Baroda BNP Paribas Gilt Fund		Regular Plan - IDCW Option	2,95,079.017	29.51	-	-	2,507.015	0.25	2,92,572.002	29.26
		Regular Plan - Growth Option	53,32,653.940	533.27	4,06,78,463.803	4,067.85	5,80,236.670	58.02	4,54,30,881.073	4,543.09
	Direct Plan - IDCW Option	8,581.148	0.86	748.391	0.07	360.684	0.04	8,968.855	0.90	
	Direct Plan - Growth Option	20,28,502.368	202.85	16,04,49,131.544	16,044.91	27,57,018.789	275.70	15,97,20,615.123	15,972.06	
Baroda BNP Paribas Liquid Fund	Regular Plan - Daily IDCW Option	63,370.186	633.70	50,378.634	503.79	53,826.480	538.26	59,922.340	599.22	
	Regular Plan - Growth Option	17,67,984.150	17,679.84	3,60,98,506.796	3,60,985.07	3,44,66,386.016	3,44,663.86	34,00,104.930	34,001.05	
	Regular Plan - Weekly IDCW Option	7,586.784	75.87	6,025.514	60.26	9,538.729	95.39	4,073.569	40.74	
	Defunct Plan - IDCW Option	64.939	0.65	-	-	-	-	64.939	0.65	
	Defunct Plan - Daily IDCW Option	33.352	0.33	-	-	33.352	0.33	-	-	
	Defunct Plan - Growth Option	623.060	6.23	-	-	0.367	0.00	622.693	6.23	
	Direct Plan - Daily IDCW Option	3,84,996.821	3,849.97	1,94,98,814.573	1,94,988.15	1,94,24,202.700	1,94,242.03	4,59,608.694	4,596.09	
	Direct Plan - Growth Option	1,72,22,433.058	1,72,224.33	21,84,79,534.000	21,84,795.34	21,81,71,229.461	21,81,712.29	1,75,30,737.597	1,75,307.38	
Direct Plan - Weekly IDCW Option	723.535	7.24	42.650	0.43	206.482	2.06	559.703	5.60		



**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2023-24							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas Short Duration Fund	Regular Plan - Monthly IDCW Option	22,78,028.507	227.80	46,442.079	4.64	46,733.810	4.67	22,77,736.776	227.77
	Regular Plan - Growth Option	7,04,10,774.911	7,041.08	2,31,78,590.271	2,317.86	3,56,04,341.400	3,560.43	5,79,85,023.782	5,798.50
	Regular Plan - Quarterly IDCW Option	29,362.216	2.94	601.015	0.06	18,662.226	1.87	11,301.005	1.13
	Direct Plan - Monthly IDCW Option	21,361.098	2.14	3,116.353	0.31	1,467.737	0.15	23,009.714	2.30
	Direct Plan - Growth Option	1,84,20,311.744	1,842.03	3,92,21,362.010	3,922.14	3,53,89,328.430	3,538.93	2,22,52,345.324	2,225.23
	Direct Plan - Quarterly IDCW Option	1,58,151.567	15.82	112.356	0.01	9,474.477	0.95	1,48,789.446	14.88
Baroda BNP Paribas Credit Risk Fund	Regular Plan - Growth Option	7,68,84,885.101	7,688.49	55,84,422.237	558.44	2,32,62,236.246	2,326.22	5,92,07,071.092	5,920.71
	Regular Plan - Monthly IDCW Option	6,50,807.619	65.08	59,582.197	5.96	1,89,173.367	18.92	5,21,216.449	52.12
	Regular Plan - Quarterly IDCW Option	1,47,352.982	14.74	73,108.458	7.31	50,830.773	5.08	1,69,630.667	16.96
	Direct Plan - Growth Option	1,86,38,861.109	1,863.89	35,93,113.998	359.31	66,58,498.973	665.85	1,55,73,476.134	1,557.35
	Direct Plan - Monthly IDCW Option	35,892.738	3.59	69,934.216	6.99	13,428.607	1.34	92,398.347	9.24
	Direct Plan - Quarterly IDCW Option	1,93,900.921	19.39	44,017.626	4.40	1,61,056.321	16.11	76,862.226	7.69
Baroda BNP Paribas Ultra Short Duration Fund	Regular Plan - Daily IDCW Option	38,598.681	385.99	25,302.310	253.02	63,396.697	633.97	504.294	5.04
	Regular Plan - Growth Option	9,26,926.741	9,269.27	53,17,823.873	53,178.24	49,83,453.239	49,834.53	12,61,297.375	12,612.97
	Regular Plan - Weekly IDCW Option	1.003	0.01	5.050	0.05	4.997	0.05	1.056	0.01
	Direct Plan - Daily IDCW Option	2,28,402.306	2,284.02	86,939.377	869.39	658.284	6.58	3,14,683.399	3,146.83
	Direct Plan - Growth Option	14,13,564.095	14,135.64	3,53,06,444.102	3,53,064.44	3,16,03,715.628	3,16,037.16	51,16,292.569	51,162.93
	Direct Plan - Weekly IDCW Option	-	-	22,49,907.694	22,499.08	22,49,907.694	22,499.08	-	-
Baroda BNP Paribas Overnight Fund	Unclaimed IDCW - Up to 3 Yrs	33,286.444	332.86	25,481.183	254.81	12,182.976	121.83	46,584.651	465.85
	Unclaimed IDCW - Greater than 3 years	1,16,891.094	1,168.91	5,667.936	56.68	5,837.183	58.37	1,16,721.847	1,167.22
	Unclaimed Redemption - Up to 3 Yrs	27,058.317	270.58	10,097.175	100.97	18,164.284	181.64	18,991.208	189.91
	Unclaimed Redemption - Greater than 3 years	63,986.360	639.86	10,633.218	106.33	1,840.130	18.40	72,779.448	727.79
	Regular Plan - Daily IDCW Option	508.052	5.08	8,177.909	81.78	7,758.137	77.58	927.824	9.28
	Regular Plan - Growth Option	5,16,102.034	5,161.02	11,41,62,953.501	11,41,629.54	11,39,41,816.531	11,39,418.17	7,37,239.004	7,372.39
	Regular Plan - Weekly IDCW Option	79.116	0.79	9.324	0.09	-	-	88.440	0.88
	Direct Plan - Daily IDCW Option	65.128	0.65	37,18,100.152	37,181.00	37,16,635.141	37,166.35	1,530.139	15.30
	Direct Plan - Growth Option	26,95,410.644	26,954.11	26,16,75,089.452	26,16,750.89	26,30,85,155.532	26,30,851.56	12,85,344.564	12,853.45
	Direct Plan - Weekly IDCW Option	240.582	2.41	950.933	9.51	948.146	9.48	243.369	2.43
Baroda BNP Paribas Money Market Fund	Regular Plan - Daily IDCW Option	5.701	0.06	1.402	0.01	-	-	7.103	0.07
	Regular Plan - Growth Option	3,99,420.147	3,994.20	1,97,121.340	1,971.21	5,27,164.997	5,271.65	69,376.490	693.76
	Regular Plan - Monthly IDCW Option	27.141	0.27	4.700	0.05	2.997	0.03	28.844	0.29
	Regular Plan - Weekly IDCW Option	7.792	0.08	26.294	0.26	-	-	34.086	0.34
	Direct Plan - Daily IDCW Option	0.501	0.01	302.760	3.03	137.611	1.38	165.650	1.66
	Direct Plan - Growth Option	3,39,603.690	3,396.04	2,79,497.666	2,794.98	3,47,721.490	3,477.21	2,71,379.866	2,713.80
	Direct Plan - Monthly IDCW Option	-	-	32.454	0.32	-	-	32.454	0.32
	Direct Plan - Weekly IDCW Option	1,02,088.791	1,020.89	6,562.802	65.63	1,08,651.593	1,086.52	-	-
Baroda BNP Paribas Banking and PSU Bond Fund	Regular Plan - Growth Option	2,47,08,529.183	2,470.85	27,74,077.422	277.41	1,09,21,697.430	1,092.17	1,65,60,909.175	1,656.09
	Regular Plan - Monthly IDCW Option	62,135.031	6.21	8,391.906	0.84	30,239.708	3.02	40,287.229	4.03
	Regular Plan - Quarterly IDCW Option	22,713.274	2.27	7,454.312	0.75	3,832.950	0.38	26,334.636	2.63
	Direct Plan - Growth Option	97,20,766.976	972.08	2,21,653.646	22.17	15,64,673.286	156.47	83,77,747.336	837.77
	Direct Plan - Monthly IDCW Option	28,001.469	2.80	46,869.012	4.69	25,506.739	2.55	49,363.742	4.94
	Direct Plan - Quarterly IDCW Option	17,839.281	1.78	15,193.324	1.52	5,818.054	0.58	27,214.551	2.72
Baroda BNP Paribas Floater Fund	Regular Weekly - IDCW Option	-	-	82,755.688	8.28	17,053.495	1.71	65,702.193	6.57
	Regular Plan - Growth Option	-	-	2,60,49,938.468	2,604.99	2,26,70,183.339	2,267.02	33,79,755.129	337.98
	Direct Weekly - IDCW Option	-	-	97,39,216.764	973.92	95,77,836.793	957.78	1,61,379.971	16.14
	Direct Plan - Growth Option	-	-	7,57,21,585.802	7,572.16	6,30,51,119.238	6,305.11	1,26,70,466.564	1,267.05



**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

**1 General information**

Baroda BNP Paribas Trustee India Private Limited is the sponsor of Baroda BNP Paribas Mutual Fund ('the Fund').

In accordance with SEBI (Mutual Funds) Regulations, 1996 ('the SEBI Regulations'), the Board of Directors of Baroda BNP Paribas Trustee India Private Limited ('the Trustee') has appointed Baroda BNP Paribas Asset Management India Private Limited ('the AMC') to manage the Fund's affairs and operate its schemes.

Scheme Name	Type of Scheme	Investment objective of the scheme	Date of Allotment	Options
Baroda BNP Paribas Low Duration Fund (Erstwhile known as BNP Paribas Low Duration Fund)	An Open ended Low Duration Debt Scheme investing in instruments such that Macaulay duration of portfolio is between 6 months and 12 months.	To provide income consistent with the prudent risk from a portfolio comprising investment in debt & money market instruments such that the Macaulay duration of the portfolio is between 6 months - 12 months.	October 21, 2005	Defunct Plan - Daily IDCW Option; Defunct Plan - Growth Option; Defunct Plan - Monthly IDCW Option; Defunct Plan - Weekly IDCW Option; Direct Plan - Daily IDCW Option; Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Weekly IDCW Option; Regular Plan - Daily IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Weekly IDCW Option
Baroda BNP Paribas Dynamic Bond Fund (Erstwhile known as BNP Paribas Flexi Debt Fund)	An Open ended Dynamic Debt Scheme investing across duration	To generate income through investments in a range of debt and money market instruments of various maturities with a view to maximise income while maintaining an optimum balance between yield, safety and liquidity.	September 23, 2004	Defunct Plan - Growth Option; Direct Plan - Daily IDCW Option; Direct Plan - Growth Option ; Direct Plan - Half Yearly IDCW Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Direct Plan - Weekly IDCW Option; Regular Plan - Daily IDCW Option; Regular Plan - Growth Option; Regular Plan - Half Yearly IDCW Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option; Regular Plan - Weekly IDCW Option
Baroda BNP Paribas Corporate Bond Fund (Erstwhile known as BNP Paribas Corporate Bond Fund)	An Open ended Debt Scheme predominantly investing in AA+ and above rated corporate bonds.	To generate income and capital gains through investments predominantly in AA+ and above rated corporate bonds.	November 08, 2008	Defunct Plan - Annual IDCW Option; Defunct Plan - Growth Option; Defunct Plan - Monthly IDCW Option; Defunct Plan - Quarterly IDCW Option; Direct Plan - Annual IDCW Option ; Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Regular Plan - Annual IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option
Baroda BNP Paribas Liquid Fund (Erstwhile known as Baroda Liquid Fund)	An open ended Liquid Scheme	To generate income with a high level of liquidity by investing in a portfolio of money market and debt securities.	February 05, 2009	Defunct Plan - Daily IDCW Option; Defunct Plan - Growth Option; Defunct Plan - IDCW Option; Direct Plan - Daily IDCW Option; Direct Plan - Growth Option; Direct Plan - Weekly IDCW Option; Regular Plan - Daily IDCW Option; Regular Plan - Growth Option; Regular Plan - Weekly IDCW Option
Baroda BNP Paribas Overnight Fund (Erstwhile known as Baroda Overnight Fund)	An open-ended debt scheme investing in overnight securities	The primary objective of the scheme is to generate returns, commensurate with low risk and providing high level of liquidity, through investments made primarily in overnight securities having maturity of one business day.	April 25, 2019	Direct Plan - Daily IDCW Option; Direct Plan - Growth Option; Direct Plan - Weekly IDCW Option; Regular Plan - Daily IDCW Option; Regular Plan - Growth Option; Regular Plan - Weekly IDCW Option; Unclaimed IDCW - Greater than 3 years ; Unclaimed IDCW - Up to 3 Yrs ; Unclaimed Redemption - Greater than 3 years ; Unclaimed Redemption - Up to 3 Yrs
Baroda BNP Paribas Short Duration Fund (Erstwhile known as Baroda Short Term Bond Fund)	An open-ended short term debt scheme investing in instruments such that the Macaulay duration of the portfolio is between 1 year and 3 years.	The objective of the Scheme is to generate income from a portfolio constituted of short term debt and money market securities.	June 30, 2010	Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option
Baroda BNP Paribas Money Market Fund (Erstwhile known as Baroda Money Market Fund)	An open ended debt scheme investing in money market instruments	The primary objective of the Scheme is to provide reasonable returns, commensurate with low risk while providing a high level of liquidity, through investments made in money market instruments.	June 19, 2019	Direct Plan - Daily IDCW Option; Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Weekly IDCW Option; Regular Plan - Daily IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Weekly IDCW Option
Baroda BNP Paribas Banking and PSU Bond Fund (Erstwhile known as Baroda Banking & Psu Bond Fund)	An open ended debt scheme predominantly investing in debt instruments of banks, Public Sector Undertakings, Public Financial Institutions and Municipal Bonds	The Scheme seeks to provide regular income through a portfolio of debt and money market instruments consisting predominantly of securities issued by entities such as Banks, Public Sector Undertakings (PSUs), Public Financial Institutions and Municipal Bonds.	December 17, 2020	Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option
Baroda BNP Paribas Medium Duration Fund (Erstwhile known as BNP Paribas Medium Term Fund)	An Open ended Medium Term Debt Scheme investing in instruments such that the Macaulay duration of the portfolio is between 3 years and 4 years.	To optimize returns by from a portfolio comprising investment in debt & money market instruments such that the Macaulay duration of the portfolio is between 3 years and 4 years.	March 5, 2014	Direct Plan - Annual IDCW Option; Direct Plan - Calendar Quarterly IDCW Option; Direct Plan - Growth Option; Direct Plan - Half Yearly IDCW Option; Direct Plan - Monthly IDCW Option; Regular Plan - Annual IDCW Option; Regular Plan - Calendar Quarterly IDCW Option; Regular Plan - Growth Option; Regular Plan - Half Yearly IDCW Option; Regular Plan - Monthly IDCW Option

**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024**

Baroda BNP Paribas Credit Risk Fund (Erstwhile known as Baroda Credit Risk Fund)	An open ended debt scheme predominantly investing in AA and below rated corporate bonds.	The primary objective of the Scheme is to generate returns by investing in debt and money market instruments across the credit spectrum.	January 8, 2015	Direct Plan - Growth Option; Direct Plan - Monthly IDCW Option; Direct Plan - Quarterly IDCW Option; Regular Plan - Growth Option; Regular Plan - Monthly IDCW Option; Regular Plan - Quarterly IDCW Option
Baroda BNP Paribas Gilt Fund (Erstwhile known as Baroda Gilt Fund)	An open ended debt scheme investing in government securities across maturity	To generate income by investing in a portfolio of Government securities.	February 14, 2002	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Ultra Short Duration Fund (Erstwhile known as Baroda Ultra Short Duration Fund)	An open-ended ultra short-term debt scheme	The primary objective of the scheme is to generate regular income by investing in a portfolio of debt and money market instruments such that the Macaulay duration of the portfolio is between 3 months - 6 months.	June 1, 2018	Direct Plan - Daily IDCW Option; Direct Plan - Growth Option; Direct Plan - Weekly IDCW Option; Regular Plan - Daily IDCW Option; Regular Plan - Growth Option; Regular Plan - Weekly IDCW Option
Baroda BNP Paribas Floater Fund	An open ended debt scheme predominantly investing in floating rate instruments. A relatively High Interest Rate Risk and Moderate Credit Risk.	The primary objective of the scheme is to generate regular income through investment in a portfolio comprising predominantly of floating rate instruments and fixed rate instruments swapped for floating rate returns. The Scheme may also invest a portion of its net assets in fixed rate debt and money market instruments. However, there can be no assurance or guarantee that the investment objective of the scheme would be achieved.	April 26, 2023	Regular Weekly - IDCW Option; Regular Plan - Growth Option; Direct Weekly - IDCW Option; Direct Plan - Growth Option

**2 Basis of preparation and presentation****2.1 Statement of compliance**

The financial statements of the Fund have been prepared in accordance with Indian Accounting Standards (Ind AS) notified under the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time ("the SEBI MF Regulations"). In case of any conflict between the requirements of Ind and SEBI MF Regulations, the requirements specified under SEBI MF Regulations are applied.

For all periods up to and including the year ended 31 March 2023, the Fund prepared its financial statements in accordance with Accounting Standards (AS) notified under the Companies (Accounting Standards) Rules, 2021, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time (Indian GAAP or previous GAAP). These financial statements for the year ended 31 March 2024 are the first financial statements of the Fund prepared in accordance with Ind AS. Refer to Note 30 for information on how the Fund adopted Ind AS.

**2.2 Presentation of financial statements**

These financial statements of the Fund are presented in the format prescribed in SEBI circular no "SEBI/HO/IMD-II/DOF8/P/CIR/2022/12" dated February 04, 2022. The disclosures as required under Ind AS, as applicable to the Fund, are included in these financial statements.

The Fund has prepared the financial statements on the basis that it will continue to operate as a going concern.

Financial assets and financial liabilities are generally reported gross in the balance sheet. They are only offset and reported net when, in addition to having an unconditional legally enforceable right to offset the recognised amounts without being contingent on a future event, the parties also intend to settle on a net basis in all of the following circumstances:

- The normal course of business
- The event of default
- The event of insolvency or bankruptcy of the Fund and/or its counterparties

The Fund presents its balance sheet in order of liquidity. An analysis regarding recovery or settlement within 12 months after the reporting date (current) and more than 12 months after the reporting date (non-current) is presented in Note.

**2.3 Functional and presentational currency**

Item included in the Financial Statement of the Fund are measured using the currency of the primary economic environment in which the Fund operates ("the functional currency"). The Financial Statements are presented in Indian rupee (INR), which is Fund's functional and presentation currency, and all values are rounded to the nearest lakhs (INR 00,000), except when otherwise indicated.

**2.4 Basis of Measurement**

The financial statements have been prepared under the historical cost convention on the accrual basis except for certain financial instruments which are measured at fair values through Profit and Loss at the end of each reporting period, as explained below.

All assets and Liabilities for which fair value is measured or disclosed in the financial statements are categorized within the fair value hierarchy, described as follows, based on the degree to which the inputs to the fair value measurements are observable and the significance of the fair value measurement in its entirety:

- Level 1 - Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities.
- Level 2 - Inputs are other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (i.e. as prices) or indirectly (i.e. derived from prices).
- Level 3 - Inputs are not based on observable market data (unobservable inputs). Fair values are determined in whole or in part using a valuation model based on assumptions that are neither supported by prices from observable current market transactions in the same instruments nor are they based on available market data.

**2.5 Significant accounting judgments, estimates and assumptions**

The preparation of financial statements in conformity with Ind AS requires management to make judgments, estimates and assumptions that affect the reported amounts of assets and liabilities and accompanying disclosures (including contingent liabilities) at the date of the financial statements and the reported amounts of revenues and expenses for the reporting period. The estimates and assumptions used in the accompanying financial statements are based upon management's evaluation of the relevant facts and circumstances as of the date of financial statements. Actual results could differ from these estimates. Any revisions to accounting estimates are recognized prospectively in the current and future periods.

Estimates and underlying assumptions are reviewed on an ongoing basis. Key sources of estimation of uncertainty at the date of financial statements, which may cause a material adjustment to the carrying amount of assets and liabilities within the next financial year are included in the following notes:

**a. Fair value measurement**

When the fair values of financial assets and financial liabilities recorded in the balance sheet cannot be measured based on quoted prices in active markets, their fair value is measured using various valuation techniques. Judgments include considerations of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of financial instruments. See note 31 for more information on the fair value measurement of the Fund's financial statements

**3 Summary of material accounting policies****3.1 Income recognition**

Interest is recognised on a time-proportionate basis.

Dividend income is recognised on the ex-dividend date when right to dividend is established.

Profit or loss on sale/redemption of investments is determined on the basis of the weighted average cost method. Transactions for purchase or sale of investments are recognised as of the trade date.

## **BARODA BNP PARIBAS MUTUAL FUND**

### **Notes to Financial Statements for the year ended March 31, 2024**

#### **3.2 Financial instruments**

##### **Initial recognition and measurement of financial assets and financial liabilities**

A financial instrument is any contract that gives rise to a financial asset of one entity and a financial liability or equity instrument of another entity.

All financial assets and financial liabilities are recognised initially at fair value when the fund become party to the contractual provisions of the financial asset. In case of financial assets which are not recorded at fair value through profit or loss, transaction costs that are directly attributable to the acquisition or issue of the financial assets, are adjusted to the fair value on initial recognition.

The Fund's financial assets includes Investments, Derivative contracts, Receivables, Cash and cash equivalents, Bank balances other than cash and cash equivalents and other financial assets.

Purchase and sale of investments are recorded on the date of the transaction, at cost and sale price respectively, after excluding brokerage, commission, CCIL charges and fees payable or receivable, if any and stamp duty charges in case of investment in mutual fund units.

##### **Classification and subsequent measurement of Financial assets and financial liabilities**

##### **Evaluation of Business Model - Classification and measurement of financial assets depends on the results of business model and the solely payments of principal and interest ("SPPI") test.**

As per clause 47 of the SEBI Regulations, every mutual fund shall ensure that the AMC computes and carries out valuation of investments made by its fund in accordance with the investment valuation norms specified in Eighth Schedule.

As per Eighth Schedule, the valuation of investments shall be based on the principles of fair valuation i.e. valuation shall be reflective of the realizable value of the Securities. The Valuation shall be done in good faith and in true and fair manner through appropriate valuation policies and procedures.

The Fund's portfolio of financial assets is managed, and its performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy, together with other related financial information.

The Fund is required to fair value investment as per SEBI Regulations. Hence, the Fund has not performed the SPPI Test.

##### **Investments at fair value through profit or loss (FVTPL)**

All investments are measured at FVTPL. Investments at FVTPL are measured at fair value at the end of each reporting period, with any gains or losses arising on re-measurement recognized in the Revenue account. The gain recognized in the Revenue account is included in the 'Gain on Fair Value Change' line item and in case of loss recognized in the Revenue account is included in the 'Loss on Fair Value Change' line item.

##### **Financial liabilities**

Derivative contracts that have a negative fair value are presented as liabilities at FVTPL. Interest expense and foreign exchange gains and losses are recognised in the Revenue account.

##### **Financial instruments not measured at fair value**

The carrying value less expected credit loss provision of other financial assets and other financial liabilities are assumed to approximate their fair values due to their short-term nature.

##### **De-recognition**

The fund derecognises a financial asset when the contractual rights to the cash flows from the financial asset expire or it transfers the rights to receive the contractual cash flows in a transaction in which substantially all of the risks and rewards of ownership of the financial asset are transferred or in which the fund neither transfers nor retains substantially all of the risks and rewards of ownership and does not retain control of the financial asset. If the fund enters into transactions whereby it transfers assets recognised on its Balance sheet but retains either all or substantially all of the risks and rewards of the transferred assets, the transferred assets are not derecognised.

The Scheme derecognises a financial liability when its contractual obligations are discharged or cancelled or expire.

#### **3.3 Valuation of investments**

All investments are valued based on the principles of fair valuation and have been valued in good faith in a true and fair manner through appropriate valuation policies and procedures.

##### **Equity and related securities**

All traded investments are valued at the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) or other stock exchange, where such security is listed. If not traded on the primary stock exchange, the closing price on the other stock exchange is considered. NSE is the primary stock exchange.

When a security is not traded on any stock exchange, on the date of valuation, then the previous closing price on NSE/BSE or any other Stock Exchange is used, provided such closing price is not exceeding a period of 30 calendar days.

When trading in an equity/equity related security in a calendar month is both less than INR 5 lacs and the total volume is less than 50,000 shares, it shall be considered as a thinly traded security.

All non-traded and thinly traded equity investments are valued in accordance with the norms prescribed in the SEBI guidelines for valuation, i.e., valuation is computed on the basis of average of book value and the price computed on the basis of the PE ratio (after appropriate discount for lower liquidity), and using the last traded price if available.

All non-traded convertible preference share investments are valued based on underlying equity, discounted for illiquidity, if required as decided by the Valuation Committee. Redeemable Preference Shares are valued by discounting the future cash flows based on discounting rate decided by the Valuation Committee.

All equity warrants/rights entitlement/partly paid up rights shares are valued after applying appropriate discount, after reducing the exercise price/issuance price from the closing price of the underlying equity security.

Futures and Options are valued at settlement price on the stock exchange on which they are traded.

##### **Foreign Securities**

The prices of securities which are denominated in foreign currencies (i.e. ADR/GDR/Offshore securities) are priced at the closing price in the respective principal stock exchange.

The price is converted into INR. Conversion is done using the Financial Benchmarks India Private Limited ("FBIL") reference rates published on the respective date. In case of Investment in foreign currencies asset apart from the rates published in FBIL Conversion is done using the Bid rate of foreign currency INR exchange rate available on Reuters at 5.00 p.m. Indian Standard Time ("IST")

##### **Debt, Money Market and related securities**

All traded and non-traded investments are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities.

All non-traded bonus debentures are valued at cost till receipt of scrip level valuations from CRISIL & ICRA LTD

Pursuant to SEBI circular Nos. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019 and SEBI/HO/IMD/DF3/CIR/P/2020/76 dated April 30, 2020, following valuation practice has come into effect from June 30, 2020 All debt, money market and related securities irrespective of residual maturity are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities shall be done at the weighted average yield of all the purchases made by Baroda BNP Paribas Mutual Fund from the day of allotment/purchase

##### **Government Securities/Treasury Bills/Cash Management Bills**

Central Government and State Government loans and Treasury bills are valued based on the aggregated prices provided by CRISIL & ICRA.

##### **TREPS and Reverse Repo**

TREPS & Reverse Repos with residual tenor upto 30 days are valued on Cost plus Accrual Interest and with residual tenor of greater than 30 days are valued as per aggregated prices provided by CRISIL & ICRA.

##### **Mutual Funds**

Mutual funds units are valued at the last published NAV as per AMFI website for non traded funds and as per the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) for listed and traded funds, on the valuation day. NSE is the primary stock exchange. If market prices are not available for traded funds on a particular valuation day, the last available NAV as per AMFI website is considered for valuation.

##### **Impairment of financial assets**

In accordance with Ind AS 109, the Fund uses 'Expected Credit Loss' (ECL) model, for evaluating impairment of financial assets other than those measured at fair value through profit and loss (FVTPL).

Expected credit losses are measured through a loss allowance at an amount equal to:

- The 12-months expected credit losses (expected credit losses that result from those default events on the financial instrument that are possible within 12 months after the reporting date); or
- Full lifetime expected credit losses (expected credit losses that result from all possible default events over the life of the financial instrument)

For receivables, the Fund applies 'simplified approach' which requires expected lifetime losses to be recognised from initial recognition of the receivables. The Fund uses historical default rates to determine impairment loss on the portfolio of receivables. At every reporting date, these historical default rates are reviewed and changes in the forward-looking estimates are analysed.

For other assets, the Fund uses 12-month ECL to provide for impairment loss where there is no significant increase in credit risk. If there is significant increase in credit risk full lifetime ECL is used.

**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****3.4 Offsetting financial instruments**

Financial assets and Financial liabilities are offset and the net amount reported in the balance sheet when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the asset and settle the liability simultaneously. The legally enforceable right must not be contingent on future events and must be enforceable in the normal course of business and in the event of default, insolvency or bankruptcy of the Fund or the counterparty.

**3.5 Foreign currency transactions and balances**

Transactions in foreign currencies are initially recorded in the functional currency at the spot rate of exchange ruling at the date of the transaction. However, for practical reasons, the Fund uses an average rate if the average approximates the actual rate at the date of the transaction.

Monetary assets and liabilities denominated in foreign currencies are retranslated into the functional currency at the spot rate of exchange at the reporting date. Exchange differences arising on settlement or translation of monetary items are taken to Gain/(Loss) in Foreign currency transactions in revenue account.

**3.6 Equalisation account**

When units are issued or redeemed, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) as on the date of the transaction is determined. Based on the number of units outstanding on the transaction date, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) associated with each unit is computed. The per unit amount so determined is credited / debited to the equalisation account on issue / redemption of each unit respectively.

The balance in equalisation account is transferred to revenue account at the year-end without affecting the net income of the Scheme.

**3.7 Determination of net asset value**

The net asset value of the units of the Scheme is determined separately for the units issued under the options.

For reporting the net asset values within the portfolio, the Scheme's daily income earned, including realised profit or loss and unrealised gain or loss in the value of investments, and expenses accrued, are allocated to the related plans in proportion to their respective daily net assets arrived at by multiplying day end outstanding units to previous day's closing net asset value.

**3.8 Unit capital**

Unit capital represents the net outstanding units at the balance sheet date, thereby reflecting all transactions relating to the period ended on that date.

Upon issue and redemption of units, the net premium or discount to the face value of units is adjusted against the unit premium reserve of each option, after an appropriate portion of the issue proceeds and redemption payouts is credited/debited to the equalisation account.

**3.9 Taxes**

No income tax provision has been made as the Fund qualifies as a recognized Mutual Fund under section 10(23D) of the Income Tax Act, 1961.

**3.10 Expenses**

a. All expenses are accounted for on accrual basis.

b. New Fund offer (NFO) expenses: New Fund offer expenses for the Schemes are borne by the AMC.

c. Pursuant to SEBI Circular No. SEBI/HO/IMD/DF2/CIR/P/2018/137 dated October 22, 2018, all the Scheme related expenses including commission paid to distributors, by whatever name called and in whatever manner paid, are borne and paid by the Schemes within regulatory limits mandated under regulation 52 of the SEBI (MUTUAL FUNDS) REGULATIONS, 1996.

d. Accrual of expenses, in addition to TER, for distribution expenses incurred for bringing in inflows from beyond top 30 cities (as notified by Association of Mutual Funds of India (AMFI)) is accrued in accordance with regulation 52(6A). Accrual of additon to TER is discontinued on 01st March 2023.

e. As per the SEBI circular, the schemes have been charged 0.02% per annum towards Investor Education Fund on daily net assets within the maximum SEBI TER limits as per Regulation 52 of SEBI (Mutual Fund) Regulations.

f. Additional amount towards expenses specified in the said Regulation 52 not exceeding 0.05% of the daily net assets of the Scheme wherever exit load has been charged to the schemes.

g. GST on Investment Management and Advisory Fees is charged over and above the cumulative limits as specified above.

h. The cost of borrowing for meeting redemptions have been charged to schemes not exceeding the portfolio return of the borrowing scheme and balance, if any, have been borne by the AMC. With effect from March 23, 2018, as per AMFI best practice guideline circular, cost of borrowing in the schemes of Baroda BNP Paribhas Mutual Fund has been charged to the Scheme to the extent of yield to maturity (YTM) / running yield of the Fund as on the previous day and excess, if any, have been borne by the AMC.

**3.11 Cash and cash equivalents**

Cash and cash equivalents in the balance sheet comprise of cash on hand and Tri-Party Repo (including reverse purchase transactions). For the purpose of presentation in the statement of cash flows, cash and cash equivalents includes Cash on hand, balances with banks in current accounts, deposits placed with scheduled banks (with an original maturity of upto three months) and Tri-Party Repo (including reverse purchase transactions) that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value.

**3.12 Statement of cash flows**

Cash flows are reported using the indirect method, whereby net profit before tax is adjusted for the effects of transactions of non-cash future, any deferrals or accruals of past or future operating cash receipts or payments and item of expenses associated with investing or financing cash flows. The cash flows from operating and financing activities of the Fund are segregated.

**3.13 New standards and interpretations not yet adopted**

There are no standards that are notified and not yet adopted as on the date.



**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Medium Duration Fund			Baroda BNP Paribas Low Duration Fund			Baroda BNP Paribas Dynamic Bond Fund			Baroda BNP Paribas Corporate Bond Fund			Baroda BNP Paribas Gilt Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)															
- amount	4,782.29	16,117.37	12,399.05	57,041.36	63,903.02	1,92,489.51	1,08,426.71	1,22,065.16	1,28,929.25	11,236.85	15,020.47	5,387.98	2,65,429.85	73,858.04	799.23
- as a percentage of average daily net assets	142.16%	428.96%	506.55%	302.68%	327.35%	641.60%	765.67%	1020.72%	1108.37%	79.31%	576.57%	198.75%	248.17%	1582.93%	28.05%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)															
- amount	4,688.68	17,056.89	11,212.07	56,128.59	65,725.28	1,93,511.46	1,02,373.51	1,24,632.33	1,26,048.52	6,952.36	8,429.06	4,251.10	1,95,880.20	23,693.86	1,172.66
- as a percentage of average daily net assets	139.38%	453.96%	458.06%	297.83%	336.68%	645.01%	722.92%	1042.18%	1083.61%	49.07%	323.56%	156.81%	183.15%	507.81%	41.16%

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in Annexure 1 to the financial statements.

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in 31 (iii)

Particulars	Baroda BNP Paribas Medium Duration Fund			Baroda BNP Paribas Low Duration Fund			Baroda BNP Paribas Dynamic Bond Fund			Baroda BNP Paribas Corporate Bond Fund			Baroda BNP Paribas Gilt Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
<b>9 Other Financial assets</b>															
Particulars															
CCIL margin deposit	1.55	1.94	35.87	7.37	11.01	64.53	5.99	6.64	36.82	6.05	56.16	5.61	91.97	1.63	10.00
Interest Accrued	46.91	50.31	68.28	257.18	193.05	238.59	170.93	93.70	108.99	324.44	176.94	75.27	1,532.90	306.04	41.13
Advance & Prepaid Expenses	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Receivables	-	-	0.03	-	0.05	-	-	-	-	-	-	-	0.52	-	-
<b>Total</b>	<b>48.46</b>	<b>52.25</b>	<b>104.18</b>	<b>264.55</b>	<b>204.11</b>	<b>303.12</b>	<b>176.92</b>	<b>100.34</b>	<b>145.81</b>	<b>330.49</b>	<b>233.10</b>	<b>80.88</b>	<b>1,625.39</b>	<b>308.19</b>	<b>51.13</b>
<b>10 Other Non-Financial assets</b>															
Particulars															
Prepaid Expense	-	-	-	1.52	0.80	-	-	-	-	-	-	-	-	0.17	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1.52</b>	<b>0.80</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.17</b>	<b>-</b>
<b>11 Derivative financial instruments payable</b>															
Particulars															
Stock Futures/ Options	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>12 Payables</b>															
Particulars															
Contract for purchase of investments in securities	2.50	-	-	-	-	-	-	-	304.08	25.00	-	247.89	-	9,052.46	-
Income distribution payable	0.70	-	-	-	0.23	-	2.34	0.29	-	0.73	0.01	0.01	2.86	-	-
Payable to other schemes of Mutual Fund	0.11	-	40.25	125.38	5.86	14.65	2.03	8.00	180.91	0.02	-	0.03	1.73	15.01	11.93
Refund Payable	-	-	-	4.50	-	-	-	-	-	-	-	-	-	-	-
Unit Pending Allotment	-	-	0.07	39.09	10.99	608.00	0.01	0.03	1.91	-	-	0.12	-	386.00	0.06
Payable on Redemption of Units	-	0.74	1.11	2.07	1.73	0.55	13.16	4.65	-	0.02	3.00	-	1.26	-	-
Others Payable	-	0.02	-	0.08	-	0.08	1.01	1.01	1.01	-	-	-	-	-	-
<b>Total</b>	<b>3.31</b>	<b>0.76</b>	<b>41.43</b>	<b>171.12</b>	<b>18.81</b>	<b>623.28</b>	<b>18.55</b>	<b>13.98</b>	<b>487.91</b>	<b>25.77</b>	<b>3.01</b>	<b>248.05</b>	<b>5.85</b>	<b>9,453.47</b>	<b>11.99</b>
<b>13 Borrowings</b>															
Particulars															
Loans/Borrowings															
From Triparty Repo (TREP)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>14 Other Financial Liabilities</b>															
Particulars															
Management Fees Payable	2.86	1.12	2.93	-	-	9.22	4.12	3.87	7.83	1.39	0.34	2.23	6.83	-	1.73
Trusteeship Fees Payable	-	0.01	0.03	-	0.05	0.12	-	0.03	0.07	-	0.01	0.02	-	0.06	0.01
Registrar Fees and Expenses Payable	0.24	0.17	0.22	1.58	0.59	0.69	1.11	0.51	0.69	0.52	0.07	0.13	5.01	0.83	0.25
Commission to Distributors Payable	3.12	4.33	1.51	15.95	12.40	4.48	23.01	22.77	12.85	1.31	1.21	0.79	10.95	6.63	4.46
Custodian Fees Payable	0.01	0.01	0.02	0.09	0.07	0.08	0.05	0.04	0.04	0.05	0.01	0.01	0.44	0.07	0.01
Audit Fees Payable	0.06	0.05	0.68	0.31	0.25	0.65	0.23	0.15	0.67	0.23	0.03	0.65	1.77	0.06	0.68
Investor Education & Awareness Expenses Payable	0.05	0.06	0.08	0.39	0.31	0.35	0.24	0.20	0.22	0.25	0.05	0.06	2.32	0.40	0.04
Brokerage & Transaction Costs Payable	-	0.03	0.02	0.09	0.10	0.07	0.01	0.12	0.06	0.01	-	0.03	0.74	-	-
Sundry creditors	-	-	-	0.03	0.01	0.02	0.01	0.01	-	-	-	-	0.02	-	-
Printing & Stationery Payable	0.02	0.04	0.02	0.03	0.06	0.01	0.07	0.16	0.04	-	0.01	-	0.06	0.11	0.03
Provision Exp Marketing Exps	-	-	-	0.02	0.02	-	0.01	-	-	0.01	-	-	0.10	-	-
Legal & Professional Fees	0.01	0.01	0.01	0.06	0.04	0.02	0.01	0.02	0.01	-	-	-	0.01	0.02	0.01
CCIL charges payable	-	0.03	0.01	0.04	0.05	0.07	0.06	0.29	0.16	0.01	0.03	-	0.34	0.44	0.01
Interest on borrowings payable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>6.37</b>	<b>5.86</b>	<b>5.53</b>	<b>18.59</b>	<b>13.95</b>	<b>15.78</b>	<b>28.93</b>	<b>28.17</b>	<b>22.64</b>	<b>3.78</b>	<b>1.76</b>	<b>3.92</b>	<b>28.59</b>	<b>9.33</b>	<b>7.23</b>
<b>15 Other Non-Financial Liabilities</b>															
Particulars															
Statutory taxes payable	0.83	1.18	0.85	0.83	1.04	2.65	2.00	1.47	1.84	0.47	0.79	0.59	2.98	3.30	0.82
<b>Total</b>	<b>0.83</b>	<b>1.18</b>	<b>0.85</b>	<b>0.83</b>	<b>1.04</b>	<b>2.65</b>	<b>2.00</b>	<b>1.47</b>	<b>1.84</b>	<b>0.47</b>	<b>0.79</b>	<b>0.59</b>	<b>2.98</b>	<b>3.30</b>	<b>0.82</b>









**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)									
- amount	18,619.28	33,273.59	7,165.76	4,391.40	26,845.63	28,344.11	18,912.74	-	-
- as a percentage of average daily net assets	257.38%	550.61%	301.46%	140.14%	342.79%	125.97%	379.29%	0.00%	0.00%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)									
- amount	24,622.44	25,063.00	6,885.70	4,769.10	32,878.88	47,658.32	17,487.27	-	-
- as a percentage of average daily net assets	340.36%	414.74%	289.68%	152.19%	419.63%	211.80%	350.70%	0.00%	0.00%

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure 1** to the financial statements.

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in **31 (iii)**

9 Other Financial assets	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
CCIL margin deposit	22.80	18.30	25.20	8.29	4.16	47.00	21.22	-	-
Interest Accrued	0.69	0.14	0.05	63.80	60.91	334.16	3.22	-	-
Advance & Prepaid Expenses	-	-	-	-	-	-	-	-	-
Other Receivables	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>23.49</b>	<b>18.44</b>	<b>25.25</b>	<b>72.09</b>	<b>65.07</b>	<b>381.16</b>	<b>24.44</b>	<b>-</b>	<b>-</b>

10 Other Non-Financial assets	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
Prepaid Expense	-	-	-	-	0.02	-	0.09	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.02</b>	<b>-</b>	<b>0.09</b>	<b>-</b>	<b>-</b>

11 Derivative financial instruments payable	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
Stock Futures/ Options	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

12 Payables	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
Contract for purchase of investments in securities	-	-	-	6.25	-	1,013.60	-	-	-
Income distribution payable	-	-	-	0.08	-	-	-	-	-
Payable to other schemes of Mutual Fund	0.81	12.02	86.47	0.10	0.02	268.86	-	-	-
Refund Payable	-	-	-	-	-	-	-	-	-
Unit Pending Allotment	-	-	0.05	-	0.01	0.01	-	-	-
Payable on Redemption of Units	0.10	-	-	0.06	0.10	49.66	53.93	-	-
Others Payable	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>0.91</b>	<b>12.02</b>	<b>86.52</b>	<b>6.49</b>	<b>0.13</b>	<b>1,332.13</b>	<b>53.93</b>	<b>-</b>	<b>-</b>

13 Borrowings	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
<b>Loans/Borrowings</b>									
From Triparty Repo (TREP)	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

14 Other Financial Liabilities	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
Management Fees Payable	1.79	1.87	-	0.79	-	7.78	-	-	-
Trusteeship Fees Payable	-	0.03	0.01	-	0.01	0.07	-	-	-
Registrar Fees and Expenses Payable	0.08	0.32	0.04	0.23	0.16	0.75	0.25	-	0.16
Commission to Distributors Payable	0.10	0.30	0.04	1.41	1.51	1.80	0.20	-	-
Custodian Fees Payable	0.02	0.05	-	0.01	0.02	0.05	0.01	-	-
Audit Fees Payable	0.12	0.08	0.68	0.05	0.10	0.91	0.08	-	-
Investor Education & Awareness Expenses Payable	0.09	0.18	0.02	0.05	0.07	0.20	0.05	-	-
Brokerage & Transaction Costs Payable	0.01	-	-	-	-	0.20	-	-	-
Sundry creditors	0.01	-	-	0.01	0.01	0.01	-	-	-
Printing & Stationery Payable	-	-	0.03	0.01	0.03	0.02	0.01	-	-
Provision Exp Marketing Exps	-	0.01	-	-	-	-	0.43	-	-
Legal & Professional Fees	0.01	0.01	-	0.01	0.01	0.01	0.04	-	-
CCIL charges payable	0.02	-	0.01	0.01	-	0.05	0.05	-	-
Interest on borrowings payable	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>2.25</b>	<b>2.85</b>	<b>0.83</b>	<b>2.58</b>	<b>1.92</b>	<b>11.85</b>	<b>1.12</b>	<b>-</b>	<b>-</b>

15 Other Non-Financial Liabilities	Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund			Baroda BNP Paribas Floater Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars									
Statutory taxes payable	0.93	0.70	0.08	0.18	0.10	1.60	0.74	-	-
<b>Total</b>	<b>0.93</b>	<b>0.70</b>	<b>0.08</b>	<b>0.18</b>	<b>0.10</b>	<b>1.60</b>	<b>0.74</b>	<b>-</b>	<b>-</b>



**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

16 Interest	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Debentures and bonds	1,047.89	1,167.75	1,995.16	550.72	-	-	-	-	181.93	370.20	42.24	-
Commercial paper	-	-	1,050.43	442.49	153.46	44.17	68.56	84.64	-	1.79	-	-
Certificates of deposit	-	-	3,340.37	1,099.50	90.62	12.68	217.24	203.84	-	67.10	-	-
Zero Coupon Bonds	-	-	-	65.52	-	-	-	-	-	-	-	-
Treasury bills	-	-	174.07	166.88	102.77	58.85	129.53	44.04	-	-	-	-
Government securities	124.63	218.20	130.03	135.03	-	-	40.69	4.47	30.51	39.31	130.83	-
CCIL Margin	0.16	0.13	1.27	0.53	0.14	1.77	0.20	0.09	0.06	0.09	0.17	-
REITs- Others	4.02	-	-	-	-	-	-	-	-	-	-	-
Tri-Party Repo/Reverse Repo	63.55	87.32	1,040.30	367.74	5,059.97	3,731.41	70.16	86.16	13.94	25.26	32.35	-
Floating Rate Bonds	-	-	8.00	-	-	-	-	-	-	-	146.25	-
Floating Rate Notes	92.35	-	-	-	-	-	-	-	-	-	-	-
Other interest income	6.47	2.60	2.48	12.85	4.35	1.17	-	0.18	0.01	0.13	-	-
<b>Total</b>	<b>1,339.07</b>	<b>1,476.00</b>	<b>7,807.63</b>	<b>2,775.74</b>	<b>5,411.31</b>	<b>3,850.05</b>	<b>526.38</b>	<b>423.42</b>	<b>226.45</b>	<b>503.88</b>	<b>351.84</b>	<b>-</b>

17 Gain on fair value changes	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Gross change on account of Gain on fair value changes (MTM)	147.80	88.63	42.82	51.10	0.21	-	0.79	7.73	8.04	146.66	6.77	-
<b>Total</b>	<b>147.80</b>	<b>88.63</b>	<b>42.82</b>	<b>51.10</b>	<b>0.21</b>	<b>-</b>	<b>0.79</b>	<b>7.73</b>	<b>8.04</b>	<b>146.66</b>	<b>6.77</b>	<b>-</b>

18 Gain on Sale/Redemptions of Investments	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Profit on sale/redemption of investments (Gross)	124.23	11.46	284.72	79.64	-	0.34	12.13	0.41	13.18	15.32	42.54	-
<b>Total</b>	<b>124.23</b>	<b>11.46</b>	<b>284.72</b>	<b>79.64</b>	<b>-</b>	<b>0.34</b>	<b>12.13</b>	<b>0.41</b>	<b>13.18</b>	<b>15.32</b>	<b>42.54</b>	<b>-</b>

19 Other Income	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Load Income	2.74	5.53	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>2.74</b>	<b>5.53</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

20 Fees and commission expenses	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Management Fees	103.76	116.83	211.36	34.47	28.59	23.07	12.40	8.28	8.09	17.68	5.17	-
GST on Management Fees	18.68	21.03	38.04	6.21	5.15	4.15	2.23	1.49	1.46	3.18	0.93	-
Trusteeship Fees	0.61	0.67	3.99	1.44	3.02	2.40	0.28	0.20	0.11	0.27	0.19	-
Commission to Distributors	95.74	125.62	40.74	25.01	7.61	5.19	3.01	3.56	8.58	22.34	2.44	-
<b>Total</b>	<b>218.79</b>	<b>264.15</b>	<b>294.13</b>	<b>67.13</b>	<b>44.37</b>	<b>34.81</b>	<b>17.92</b>	<b>13.53</b>	<b>18.24</b>	<b>43.47</b>	<b>8.73</b>	<b>-</b>

21 Loss on fair value changes	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Gross change on account of Loss on fair value changes (MTM)	20.33	-	7.67	1.77	-	0.01	9.86	0.29	-	-	-	-
<b>Total</b>	<b>20.33</b>	<b>-</b>	<b>7.67</b>	<b>1.77</b>	<b>-</b>	<b>0.01</b>	<b>9.86</b>	<b>0.29</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

22 Loss on Sale/Redemptions of Investments	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Loss on sale/redemption of investments (Gross)	97.61	342.76	118.07	332.91	0.01	-	6.94	37.09	10.00	506.20	8.40	-
<b>Total</b>	<b>97.61</b>	<b>342.76</b>	<b>118.07</b>	<b>332.91</b>	<b>0.01</b>	<b>-</b>	<b>6.94</b>	<b>37.09</b>	<b>10.00</b>	<b>506.20</b>	<b>8.40</b>	<b>-</b>

23 Other expenses	Baroda BNP Paribas Credit Risk Fund		Baroda BNP Paribas Ultra Short Duration Fund		Baroda BNP Paribas Overnight Fund		Baroda BNP Paribas Money Market Fund		Baroda BNP Paribas Banking and PSU Bond Fund		Baroda BNP Paribas Floater Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>												
Custodian Fees and Expenses	0.80	0.92	5.14	2.09	3.61	3.01	0.33	0.31	0.15	0.38	0.20	-
Registrar Fees and Expenses	8.48	10.30	27.88	15.91	13.78	10.52	0.60	0.94	1.63	4.08	2.35	-
Audit Fees	0.33	0.27	2.01	0.59	1.57	0.97	0.14	0.08	0.07	0.11	0.08	-
Investor Education and Awareness expenses	3.31	3.92	21.50	8.47	138.00	101.56	1.45	1.21	0.63	1.57	0.93	-
Brokerage & Transaction Costs	1.76	0.93	11.56	6.20	10.17	9.18	0.68	1.22	0.38	2.01	0.47	-
Other Operating expenses	0.90	0.89	1.33	1.43	1.05	3.82	0.24	0.30	0.13	0.22	0.87	-
Marketing/Publicity/Advertisement Expenses	0.14	0.27	0.35	0.12	0.22	0.17	0.07	0.18	0.03	0.19	0.48	-
Printing & Stationery Expenses	0.30	0.35	0.17	0.08	1.81	1.96	0.02	0.03	0.07	0.13	0.07	-
Interest on borrowings	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>16.02</b>	<b>17.85</b>	<b>69.94</b>	<b>34.89</b>	<b>170.21</b>	<b>131.19</b>	<b>3.53</b>	<b>4.27</b>	<b>3.09</b>	<b>8.69</b>	<b>5.45</b>	<b>-</b>



SR. NO.	PARTICULARS	Baroda BNP Paribas Medium Duration Fund			Baroda BNP Paribas Low Duration Fund			Baroda BNP Paribas Dynamic Bond Fund			Baroda BNP Paribas Corporate Bond Fund			Baroda BNP Paribas Floater Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>															
	Regular Plan - Growth Option	15.9897	15.0437	14.8848	-	32.7333	31.7910	38.6918	36.3666	35.8978	-	21.8640	21.6887	10.0018	-	-
	Regular Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	10.0018	-	-
	Regular Plan - Daily IDCW Option	-	-	-	-	9.9975	10.0525	10.0574	9.9334	9.9633	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	9.9536	10.0071	10.0286	9.9168	9.9515	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	10.1395	9.8358	9.9829	-	10.2043	10.2631	10.1358	9.8620	9.9193	-	9.8819	10.0613	-	-	-
	Regular Plan - Quarterly IDCW Option	10.2219	9.8688	10.0731	-	-	-	10.1498	9.9587	9.9768	-	9.9258	10.1450	-	-	-
	Regular Plan - Half Yearly IDCW Option	10.2275	9.9148	10.1201	-	-	-	10.0662	10.0222	10.0433	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	10.5867	9.9636	10.1700	-	-	-	-	-	-	-	10.1941	10.5813	-	-	-
	Defunct Plan - Growth Option	-	-	-	34.4132	32.7429	31.6376	27.2501	25.5961	25.0728	26.5620	25.2997	25.0136	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	10.0484	9.9876	10.0424	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	10.0102	9.9550	10.0079	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	10.4446	10.3266	10.3533	-	-	-	10.0690	9.8907	10.1065	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	10.0624	9.9812	10.1975	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	10.2768	10.2555	10.6383	-	-	-
	Direct Plan - Growth Option	16.9878	15.9406	15.6814	37.0155	35.0269	33.7050	42.1698	39.2755	38.2641	24.2038	22.9883	22.6562	10.0021	-	-
	Direct Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	10.0021	-	-
	Direct Plan - Daily IDCW Option	-	-	-	10.0822	10.0214	10.0761	10.0611	9.9448	10.0070	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	10.0102	9.9562	10.0081	10.0321	9.9271	9.9733	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	10.4688	10.2484	10.4944	10.1460	9.9715	10.0000	10.3429	10.0172	10.0768	10.1400	10.0074	10.2181	-	-	-
	Direct Plan - Quarterly IDCW Option	10.0861	9.8258	10.0000	-	-	-	10.3691	10.0569	10.1756	10.2410	10.1863	10.4863	-	-	-
	Direct Plan - Half Yearly IDCW Option	10.0000	10.0000	10.0000	-	-	-	10.0000	10.0000	9.9963	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	10.7154	10.0547	10.2573	-	-	-	-	-	-	10.4330	10.4108	10.7670	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	0.90%	0.93%	1.02%	0.97%	0.81%	0.67%	1.49%	1.60%	1.78%	0.23%	0.49%	0.71%	0.29%	0.00%	0.00%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	7.22%	4.27%	5.05%	6.76%	5.10%	4.59%	7.47%	5.61%	5.09%	7.77%	1.40%	6.37%	7.46%	0.00%	0.00%





SR. NO.	PARTICULARS	Baroda BNP Paribas Gilt Fund			Baroda BNP Paribas Liquid Fund			Baroda BNP Paribas Short Duration Fund			Baroda BNP Paribas Credit Risk Fund			Baroda BNP Paribas Ultra Short Duration Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>															
	Regular Plan - Growth Option	35.3026	33.3303	33.1116	-	2,431.4517	2,350.8923	24.6881	23.4414	22.8959	18.5979	17.5796	15.5405	1,313.2358	1,242.4279	1,196.2286
	Regular Plan - IDCW Option	22.5236	21.2652	21.7235	-	-	-	10.1084	-	-	-	-	-	-	-	-
	Regular Plan - Daily IDCW Option	-	-	-	-	1,000.8560	1,001.1996	-	-	-	-	-	-	1,006.2583	1,003.4072	1,005.9775
	Regular Plan - Weekly IDCW Option	-	-	-	-	999.7421	1,000.0593	-	-	-	-	-	-	1,000.0000	999.9353	1,000.0000
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	9.8929	9.9941	11.2708	11.2148	10.6341	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.4879	10.4245	10.6526	11.6932	11.5973	10.9222	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	3,783.9254	3,578.0616	3,459.3287	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	3,122.1468	2,952.2811	2,950.9449	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	1,005.7199	1,006.0602	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	38.4659	36.1078	35.5675	2,595.9678	2,453.1964	2,369.5440	26.3943	24.9089	24.1422	20.1138	18.8688	16.5499	1,324.6922	1,251.8125	1,202.6065
	Direct Plan - IDCW Option	30.3533	28.4925	29.0647	-	-	-	10.1401	-	-	-	-	-	-	-	-
	Direct Plan - Daily IDCW Option	-	-	-	1,002.0849	1,001.7465	1,002.0849	-	-	-	-	-	-	1,007.0751	1,004.2584	1,006.7853
	Direct Plan - Weekly IDCW Option	-	-	-	1,218.4861	1,218.0746	1,218.4474	-	-	-	-	-	-	1,000.0000	1,000.0000	1,000.0000
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	9.9067	9.9955	13.8269	12.9710	11.3769	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.8929	10.7671	10.9837	12.4573	12.2696	11.4770	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	1,000.0000	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	1,347.6268	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	1,000.0000	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	1,345.4121	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	0.20%	0.85%	1.02%	0.20%	0.19%	0.17%	0.86%	0.91%	0.92%	1.41%	1.44%	1.76%	0.33%	0.23%	0.33%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	8.91%	8.23%	5.05%	6.98%	5.75%	3.62%	7.18%	3.97%	6.60%	7.67%	5.87%	-2.66%	7.11%	5.94%	4.33%

SR. NO.	PARTICULARS	Baroda BNP Paribas Overnight Fund			Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
<b>1</b>	<b>Gross Income Per Unit Broken Up Into The Following Components:</b>									
1a	Income Other Than Profit On Sale Of Investments	237.28	111.46	53.21	154.33	50.33	112.82	0.90	1.46	1.38
1b	Profit On Inter Scheme Transfer/Sale Of Investments	-	-	-	-	-	-	-	-	-
1c	Profit On Sale Of Investments To Third Party	-	0.20	-	3.56	-	0.43	0.05	0.04	0.02
1d	Transfer To Revenue Account From Previous Years' Reserve	250.46	-	0.48	442.54	-	13.95	0.96	-	0.01
	<b>Gross Income</b>	<b>487.75</b>	<b>111.66</b>	<b>53.69</b>	<b>600.43</b>	<b>50.33</b>	<b>127.20</b>	<b>1.91</b>	<b>1.50</b>	<b>1.42</b>
<b>2</b>	<b>Expenses</b>									
2a	Aggregate Of Expenses, Writeoff, Amortisation And Charges	0.25	4.78	1.94	0.29	1.98	6.07	0.67	0.15	0.16
2b	Loss On Inter Scheme Transfer/Sale Of Investments	-	-	-	-	-	-	-	-	-
2c	Loss On Sale Of Investments To Third Party	0.00	-	-	2.03	4.46	24.99	0.04	1.47	0.61
	<b>Gross Expenses</b>	<b>0.25</b>	<b>4.78</b>	<b>1.94</b>	<b>2.32</b>	<b>6.44</b>	<b>31.06</b>	<b>0.71</b>	<b>1.62</b>	<b>0.77</b>
<b>3</b>	<b>Net Income</b>	<b>227.89</b>	<b>106.88</b>	<b>51.75</b>	<b>146.80</b>	<b>43.89</b>	<b>96.14</b>	<b>0.86</b>	<b>-0.12</b>	<b>0.65</b>
<b>4</b>	<b>Net Unrealised Appreciation/(Depreciation) In Value Of Investments</b>	<b>0.01</b>	<b>-</b>	<b>-</b>	<b>-2.79</b>	<b>0.86</b>	<b>-</b>	<b>0.03</b>	<b>0.43</b>	<b>-</b>
<b>5</b>	<b>Net Asset Value Per Unit At The End Of The Period</b>									
	Regular Plan - Growth Option	1,253.6609	1,174.6282	1,114.5075	1,258.3050	1,175.6946	1,120.0688	11.4490	10.7032	10.4544
	Regular Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Daily IDCW Option	1,000.0074	1,000.0018	1,000.0018	1,006.5367	1,005.9758	1,005.9752	-	-	-
	Regular Plan - Weekly IDCW Option	1,002.0545	1,000.6678	1,000.2723	1,001.7494	1,002.3460	1,000.5382	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	1,014.9719	1,007.8520	1,003.7841	10.1625	10.0892	10.3237
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.1549	10.0977	10.1388
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	1,257.4383	1,177.2561	1,116.3259	1,273.4906	1,187.6546	1,129.1415	11.6443	10.8048	10.5109
	Direct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Daily IDCW Option	1,000.0074	1,000.0028	1,000.0028	1,000.5679	1,000.7784	-	-	-	-
	Direct Plan - Weekly IDCW Option	1,001.0626	1,000.6900	1,000.2926	1,000.0000	1,002.2002	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	1,009.8475	-	-	10.2709	10.1165	10.3499
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.3056	10.1927	10.0442
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	1,000.0000	1,000.0000	1,000.0000	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	1,128.1815	1,056.2414	1,001.5743	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	1,000.0000	1,000.0000	1,000.0000	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	1,128.1814	1,056.2413	1,001.5743	-	-	-	-	-	-
<b>6</b>	<b>Repurchase And Reissue Price:</b>									
<b>a</b>	<b>Highest During The Year</b>									
	Regular Plan - Growth Option	1,253.6609	1,174.6282	1,114.5075	1,258.3050	1,175.6946	1,120.0688	11.4490	10.7032	10.4544
	Regular Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Daily IDCW Option	1,000.0088	1,000.0036	1,000.0018	1,006.5367	1,005.9775	1,006.1493	-	-	-
	Regular Plan - Weekly IDCW Option	1,002.1863	1,001.1613	1,000.7542	1,002.9068	1,002.3460	1,001.4000	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	1,019.5153	1,010.6822	1,003.7841	10.2167	10.3237	10.3887
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.3187	10.2254	10.2145
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	1,257.4383	1,177.2561	1,116.3259	1,273.4906	1,187.6546	1,129.1415	11.6443	10.8048	10.5109
	Direct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Daily IDCW Option	1,000.0088	1,000.0036	1,000.0028	1,001.4770	1,000.7784	1,000.0000	-	-	-
	Direct Plan - Weekly IDCW Option	1,001.2663	1,001.1876	1,000.7869	1,002.7742	1,002.2002	1,000.0000	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	1,009.8475	1,000.0000	1,000.0000	10.3142	10.3505	10.4325
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.4687	10.1927	10.2481
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	1,000.0001	1,000.0000	1,000.0000	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	1,128.1815	1,056.2414	1,001.5743	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	1,000.0001	1,000.0000	1,000.0000	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	1,128.1814	1,056.2413	1,001.5743	-	-	-	-	-	-

SR. NO.	PARTICULARS	Baroda BNP Paribas Overnight Fund			Baroda BNP Paribas Money Market Fund			Baroda BNP Paribas Banking and PSU Bond Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>									
	Regular Plan - Growth Option	1,174.8566	1,114.6113	1,079.8935	1,176.3497	1,120.4407	1,085.4278	10.7068	10.2308	10.0281
	Regular Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Daily IDCW Option	1,000.0018	1,000.0018	1,000.0000	1,005.9238	1,003.7935	1,005.6657	-	-	-
	Regular Plan - Weekly IDCW Option	1,000.0905	1,000.0905	1,000.0789	1,000.1563	998.5792	999.9225	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	1,008.4135	1,001.2536	1,000.0470	10.0711	10.0300	10.0281
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.0977	9.9219	10.0021
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	1,177.4869	1,116.4317	1,081.0532	1,188.3349	1,129.5495	1,091.4395	10.8087	10.2905	10.0415
	Direct Plan - IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Daily IDCW Option	1,000.0027	1,000.0028	999.8810	999.9534	999.6200	1,000.0000	-	-	-
	Direct Plan - Weekly IDCW Option	1,000.1079	1,000.1079	1,000.1024	1,000.0000	999.7370	1,000.0000	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	1,000.0000	1,000.0000	1,000.0000	10.1202	10.0633	10.0415
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	10.1964	9.8336	10.0307
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	1,000.0000	1,000.0000	1,000.0000	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	1,056.4485	1,001.6693	1,000.0000	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	1,000.0000	1,000.0000	1,000.0000	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	1,056.4484	1,001.6692	1,000.0000	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	0.25%	0.24%	0.12%	0.29%	0.28%	0.25%	0.67%	0.64%	0.70%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	6.41%	5.49%	3.32%	6.92%	6.38%	3.59%	6.90%	0.14%	3.59%

## INDEPENDENT AUDITOR'S REPORT

To the Trustees of  
Baroda BNP Paribas Mutual Fund

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the accompanying financial statements of the schemes mentioned below (collectively 'the Schemes'), which comprise the Balance Sheets as at 31 March 2024, the Revenue Accounts, the Cash Flow Statements and the Statement of changes in net assets attributable to unit holders of the Schemes for the year/period then ended, and notes to the financial statements, including a summary of significant material policies and other explanatory information.

Name of the Schemes
Baroda BNP Paribas Nifty SDL December 2026 Index Fund
Baroda BNP Paribas Nifty SDL December 2028 Index Fund
Baroda BNP Paribas Aqua Fund of Fund
Baroda BNP Paribas Nifty 50 Index Fund

In our opinion and to the best of our information and according to the explanations given to us, the financial statements of the Schemes give a true and fair view in conformity with the accounting principles generally accepted in India, including the accounting policies and standards specified in the Ninth Schedule to the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 and amendments thereto ('the SEBI Regulations'):

- (a) in the case of Balance Sheets, of the state of affairs of the respective Schemes as at 31 March 2024;
- (b) in the case of the Revenue Accounts, of the surplus for the respective Schemes for the year/period, as applicable, ended on that date;
- (c) in the case of the Cash Flow Statements, of the cash flow of the respective Schemes for the year/period, as applicable, ended on that date; and
- (d) in the case of Statement of changes in net assets, of the changes in net assets attributable to the unit holders of the respective Schemes for the year/period, as applicable, ended on that date.

#### Basis for Opinion

We conducted our audit of the financial statements in accordance with the Standards on Auditing (SAs) issued by the Institute of Chartered Accountants of India ("the ICAI"). Our responsibilities under those Standards are further described in the 'Auditor's Responsibilities for the Audit of the Financial Statements' section of our report. We are independent of the Schemes in accordance with the 'Code of Ethics' issued by the ICAI together with the ethical requirements that are relevant to our audit of the financial statements, and we have fulfilled our other ethical responsibilities in accordance with these requirements and the Code of Ethics. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the financial statements.

#### Information Other than the Financial Statements and Auditor's Report Thereon

The Management of Baroda BNP Paribas Asset Management India Private Limited and the Board of Directors of Baroda BNP Paribas Trustee India Private Limited (together referred to as the "Management") are responsible for the other information. The other information comprises the information included in the Trustee report, but does not include the financial statements and our

auditor's report thereon. The Trustee report will be made available to us after the date of this auditor's report.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above when it becomes available and, in doing so, consider whether such other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

When we read the trustee report, if we conclude that there is a material misstatement therein, we are required to communicate the matter to those charged with governance.

### **Responsibilities of Management and Those Charged with Governance for the Financial Statements**

The Management of is responsible for the preparation of these financial statements that give a true and fair view of the financial position, financial performance, cash flows and changes in net assets attributable to the unit holders of the Schemes in accordance with accounting principles generally accepted in India, including the Indian Accounting Standards (Ind AS), read with the SEBI Regulations. This responsibility also includes maintenance of adequate accounting records in accordance with the SEBI regulations for safeguarding of the assets of the Schemes and for preventing and detecting frauds and other irregularities; selection and application of appropriate accounting policies; making judgments and estimates that are reasonable and prudent, the design, implementation and maintenance of adequate internal controls, that were operating effectively for ensuring the accuracy and completeness of the accounting records, relevant to the preparation and presentation of the financial statements that give a true and fair view and are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, Management is responsible for assessing the Schemes' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless Management either intends to liquidate the Schemes or to cease operations, or has no realistic alternative but to do so.

Those Charged with Governance are also responsible for overseeing the Schemes' financial reporting process.

### **Auditor's Responsibilities for the Audit of the Financial Statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with SAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with SAs, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit

procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of internal control.

- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by Management.
- ▶ Conclude on the appropriateness of Management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Schemes' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause any scheme to cease to continue as a going concern.
- ▶ Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Management, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provided the Management with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

#### **Report on Other Legal and Regulatory Requirements**

1. As required by Regulation 55(4) and clause 5(ii)(2) of the Eleventh Schedule of the SEBI Regulations, we report that:
  - a. We have sought and obtained all the information and explanations which to the best of our knowledge and belief were necessary for the purposes of our audit;
  - b. In our opinion, the balance sheets and revenue accounts dealt by this report have been prepared in conformity with the accounting policies and standards specified in the Ninth Schedule to the Regulations; and
  - c. The balance sheets, revenue accounts, the cash flow statements and statement of changes in net assets attributable to unit holders of Schemes dealt with by this report are in agreement with the books of account of the respective Schemes.

2. On the basis of information and explanations given to us, the Schemes do not have any non-traded securities valued in good faith as at 31 March 2024 and hence reporting requirement of Eighth Schedule of the SEBI Regulations is not applicable.

For S.R. Batliboi & Co. LLP  
Chartered Accountants  
ICAI Firm Registration Number: 301003E/E300005

per Rutushtra Patell  
Partner  
Membership Number: 123596

UDIN: 24123596BKCIHT9713

Place: Mumbai  
Date: July 18, 2024



**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022	As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>													
<b>Financial Assets</b>													
Cash and cash equivalents	4	441.53	1,313.11	-	81.33	600.53	-	135.96	257.94	95.10	5.47	-	-
Balances with Bank/(s)	5	6.74	898.46	-	1.09	578.15	-	4.16	30.86	2.48	14.68	-	-
Derivative financial instruments	6	-	-	-	-	-	-	-	-	-	-	-	-
Receivables	7	-	-	-	0.04	-	-	6.17	0.60	1.01	1.10	-	-
Investments	8	11,467.76	18,165.32	-	4,417.75	6,552.35	-	6,622.58	8,887.24	11,148.71	7,168.90	-	-
Other Financial assets	9	218.11	381.91	-	96.60	178.40	-	3.17	5.36	13.73	1.32	-	-
<b>Non-Financial Assets</b>													
Other Non -Financial assets	10	-	-	-	0.01	-	-	1.26	3.64	2.45	0.14	-	-
<b>Total Assets (A)</b>		<b>12,134.14</b>	<b>20,758.80</b>	<b>-</b>	<b>4,596.82</b>	<b>7,909.43</b>	<b>-</b>	<b>6,773.30</b>	<b>9,185.64</b>	<b>11,263.48</b>	<b>7,191.61</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>													
Derivative financial instruments	11	-	-	-	-	-	-	-	-	-	-	-	-
Payables	12	110.90	1,069.92	-	0.20	399.66	-	14.23	104.52	39.90	44.64	-	-
Borrowings	13	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	14	7.68	4.29	-	0.85	0.84	-	5.25	26.26	18.79	1.75	-	-
<b>Non-Financial Liabilities</b>													
Provisions													
Other Non-Financial Liabilities	15	1.00	0.63	-	2.37	0.38	-	1.63	2.68	1.25	0.20	-	-
<b>Total Liabilities (B)</b>		<b>119.58</b>	<b>1,074.84</b>	<b>-</b>	<b>3.42</b>	<b>400.88</b>	<b>-</b>	<b>21.11</b>	<b>133.46</b>	<b>59.94</b>	<b>46.59</b>	<b>-</b>	<b>-</b>
<b>Net assets attributable to holder of redeemable units</b>		<b>12,014.56</b>	<b>19,683.96</b>	<b>-</b>	<b>4,593.40</b>	<b>7,508.55</b>	<b>-</b>	<b>6,752.19</b>	<b>9,052.18</b>	<b>11,203.54</b>	<b>7,145.02</b>	<b>-</b>	<b>-</b>
The Notes referred to herein form an integral part of the Balance Sheet													

As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Mr. Sanjay Chawla  
CIO - Equity

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr.Miten Vora  
Fund Manager

Mr. Neeraj Saxena  
Fund Manager

Mr. Vikram Pamnani  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
		Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
		<b>INCOME</b>							
Interest Income	16	1,087.12	210.42	401.10	10.32	8.83	5.94	19.01	-
Dividend Income		-	-	-	-	-	-	11.16	-
Gain on fair value changes	17	-	41.40	-	36.37	1,210.48	643.37	169.32	-
Gain on sale/redemption of investments	18	21.40	2.56	30.06	-	449.02	269.05	61.83	-
Other Income	19	-	-	-	-	0.92	5.74	1.15	-
<b>Total Income (A)</b>		<b>1,108.52</b>	<b>254.38</b>	<b>431.16</b>	<b>46.69</b>	<b>1,669.25</b>	<b>924.10</b>	<b>262.46</b>	<b>-</b>
<b>EXPENSES</b>									
Fees and commission expenses (incl Borrowing Cost)	20	44.60	7.45	17.04	0.37	80.77	118.85	4.63	-
Loss on fair value changes	21	13.84	-	22.29	-	292.85	49.84	-	-
Loss on Sale/Redemptions of Investments	22	6.85	24.43	9.87	-	141.93	327.47	31.20	-
Other expenses	23	7.79	3.17	4.46	0.48	24.50	20.63	16.80	-
<b>Total Expense (B)</b>		<b>73.08</b>	<b>35.05</b>	<b>53.66</b>	<b>0.85</b>	<b>540.05</b>	<b>516.79</b>	<b>52.63</b>	<b>-</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>1,035.44</b>	<b>219.33</b>	<b>377.50</b>	<b>45.84</b>	<b>1,129.20</b>	<b>407.31</b>	<b>209.84</b>	<b>-</b>

The Notes referred to herein form an integral part of the Revenue Account  
As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
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DIN : 07217384

Ms. Aparna Sharma  
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Mr. Suresh Soni  
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COO & CFO

Mr. Sanjay Chawla  
CIO - Equity

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Miten Vora  
Fund Manager

Mr. Neeraj Saxena  
Fund Manager

Mr. Vikram Pamnani  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**  
**(All amount in lakhs, unless otherwise stated)**

	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Cashflow from Operating Activity</b>								
Net Surplus/(Deficit) for the year	1,035.44	219.33	377.50	45.84	1,129.20	407.31	209.84	-
Adjustments to reconcile surplus/(deficit) to net cash flows:								
Add/(Less) : Changes in Unrealised loss provided/(written back)								
Add/(Less) : Interest income	-1,087.12	-210.42	-401.10	-10.32	-8.83	-5.94	-19.01	-
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>-51.68</b>	<b>8.91</b>	<b>-23.60</b>	<b>35.52</b>	<b>1,120.37</b>	<b>401.37</b>	<b>190.83</b>	<b>-</b>
Adjustments for:-								
(Increase)/Decrease in receivables	-	-	-0.04	-	-5.57	0.41	-1.10	-
(Increase)/Decrease in other financial assets	163.80	-381.91	81.80	-178.40	2.19	8.37	-1.32	-
(Increase)/Decrease in Investments	6,697.56	-18,165.32	2,134.60	-6,552.35	2,264.66	2,261.47	-7,168.90	-
(Increase)/Decrease in Derivative financial instruments receivable	-	-	-	-	-	-	-	-
(Increase)/Decrease in Other Non -Financial assets	-	-	-0.01	-	2.38	-1.19	-0.14	-
(Increase)/Decrease in payables	-959.02	1,069.92	-399.46	399.66	-90.29	64.62	44.64	-
(Increase)/Decrease in other financial liabilities	3.39	4.29	0.01	0.84	-21.01	7.47	1.75	-
(Increase)/Decrease in other non-financial liabilities	0.38	0.63	1.99	0.38	-1.05	1.43	0.20	-
(Increase)/Decrease in Derivative financial instruments payable	-	-	-	-	-	-	-	-
Interest received	1,087.12	210.42	401.10	10.32	8.83	5.94	19.01	-
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>6,941.55</b>	<b>-17,253.06</b>	<b>2,196.39</b>	<b>-6,284.03</b>	<b>3,280.51</b>	<b>2,749.89</b>	<b>-6,915.03</b>	<b>-</b>
<b>Cashflow from Financing Activities</b>								
Issue of Unit Capital	2,144.72	24,471.15	2,716.33	7,483.73	246.65	681.19	8,077.71	-
Redemption of Unit Capital	-10,495.04	-5,037.21	-5,927.59	-26.09	-3,430.00	-3,322.19	-1,129.42	-
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	-354.52	30.69	-81.19	5.07	-245.85	82.33	-13.11	-
Increase/(Decrease) in Borrowing	-	-	-	-	-	-	-	-
Dividend Paid during the year/period (including dividend tax paid)	-	-	-0.21	-	-	-	-	-
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>-8,704.84</b>	<b>19,464.63</b>	<b>-3,292.66</b>	<b>7,462.71</b>	<b>-3,429.20</b>	<b>-2,558.67</b>	<b>6,935.18</b>	<b>-</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>-1,763.29</b>	<b>2,211.57</b>	<b>-1,096.27</b>	<b>1,178.68</b>	<b>-148.69</b>	<b>191.22</b>	<b>20.15</b>	<b>-</b>
Cash and Cash Equivalents as at the beginning of the year/period	2,211.57	-	1,178.68	-	288.80	97.58	-	-
Cash and Cash Equivalents as at the close of the year/period	448.27	2,211.57	82.42	1,178.68	140.12	288.80	20.15	-
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivalents</b>	<b>-1,763.30</b>	<b>2,211.57</b>	<b>-1,096.26</b>	<b>1,178.68</b>	<b>-148.68</b>	<b>191.22</b>	<b>20.15</b>	<b>-</b>
<b>Components of cash and cash equivalents</b>								
With Banks - in current account	6.74	898.46	1.09	578.15	4.16	30.86	14.68	-
Deposits with companies/financial institutions	-	-	-	-	-	-	-	-
Deposits with scheduled banks	-	-	-	-	-	-	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	441.53	1,313.11	81.33	600.53	135.96	257.94	5.47	-
	448.27	2,211.57	82.42	1,178.68	140.12	288.80	20.15	-

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutusra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudat  
COO & CFO

Mr. Sanjay Chawla  
CIO - Equity

Mr. Prashant Pimple  
CIO - Fixed Income  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr.Miten Vora  
Fund Manager

Mr. Neeraj Saxena  
Fund Manager

Mr. Vikram Pamnani  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
Statement of changes in net asset attributable to unit holders of scheme:  
(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund					Baroda BNP Paribas NIFTY SDL December 2028 Index Fund					Baroda BNP Paribas Aqua Fund of Fund					Baroda BNP Paribas Nifty 50 Index Fund				
	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	19,433.94	3.49	41.40	205.13	19,683.96	7,457.64	3.21	36.37	11.33	7,508.55	8,632.07	99.34	501.60	(180.83)	9,052.18	-	-	-	-	-
Changes in accounting policy/prior period errors					-					-					-					-
Movement during the reporting period	(8,350.32)	(16.27)		1,035.44	(7,331.15)	(3,211.25)	(14.56)		377.50	(2,848.31)	(3,183.34)	(299.83)		1,129.20	(2,353.97)	6,948.29	(10.64)		209.84	7,147.49
Transfer from/ to Revenue account			(13.84)	13.84	-			(22.29)	22.29	-			917.63	(917.63)	-			169.32	(169.32)	-
Equalisation Account				(338.25)	(338.25)				(66.63)	(66.63)				53.98	53.98				(2.47)	(2.47)
Income distribution				-	-				(0.21)	(0.21)				-	-				-	-
Balance at the end of the reporting period	11,083.62	(12.78)	27.56	916.16	12,014.56	4,246.39	(11.35)	14.08	344.28	4,593.40	5,448.73	(200.49)	1,419.23	84.72	6,752.19	6,948.29	(10.64)	169.32	38.05	7,145.02

As at 31 March 2023	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve			Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
		Balance as at 1 April 2022	-	-			-	-	-			-	-	-			-	-	11,273.07	
Movement during the reporting period	19,433.94	3.49		219.33	19,656.76	7,457.64	3.21		45.84	7,506.69	(2,641.00)	(64.76)		407.31	(2,298.45)	-	-	-	-	-
Transfer from/ to Revenue account			41.40	(41.40)	-			36.37	(36.37)	-			501.60	(501.60)	-			-	-	-
Equalisation Account				27.20	27.20				1.86	1.86				147.09	147.09				-	-
Income distribution				-	-				-	-				-	-				-	-
Balance as at 31 March 2023	19,433.94	3.49	41.40	205.13	19,683.96	7,457.64	3.21	36.37	11.33	7,508.55	8,632.07	99.34	501.60	(180.83)	9,052.18	-	-	-	-	-

For S.R. Battiboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

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CIO - Equity

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CIO - Fixed Income  
& Fund Manager

Place: Mumbai  
Date: July 18, 2024

Mr. Miten Vora  
Fund Manager

Mr. Neeraj Saxena  
Fund Manager

Mr. Vikram Pamnani  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**

**MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2023-24							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	Regular Plan - IDCW Option	2,35,759.238	23.58	958.458	0.10	53,497.325	5.35	1,83,220.371	18.32
	Regular Plan - Growth Option	12,44,82,503.616	12,448.25	1,94,06,068.434	1,940.61	9,00,18,412.295	9,001.84	5,38,70,159.755	5,387.02
	Direct Plan - IDCW Option	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	6,96,21,184.485	6,962.12	20,40,142.979	204.01	1,48,78,500.500	1,487.85	5,67,82,826.964	5,678.28
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	Regular Plan - IDCW Option	7,099.646	0.71	1,113.825	0.11	685.804	0.07	7,527.667	0.75
	Regular Plan - Growth Option	5,76,87,658.337	5,768.77	2,68,43,156.139	2,684.32	5,29,68,736.865	5,296.87	3,15,62,077.611	3,156.21
	Direct Plan - IDCW Option	4,198.317	0.42	26,887.817	2.69	7,479.845	0.75	23,606.289	2.36
	Direct Plan - Growth Option	1,68,77,490.748	1,687.75	2,92,166.590	29.22	62,99,003.692	629.90	1,08,70,653.646	1,087.07
Baroda BNP Paribas Aqua Fund of Fund	Regular Plan - IDCW Option	6,23,656.947	62.37	16,355.712	1.64	3,46,419.219	34.64	2,93,593.440	29.36
	Regular Plan - Growth Option	7,52,26,614.140	7,522.66	19,32,957.609	193.30	3,27,72,372.395	3,277.24	4,43,87,199.354	4,438.72
	Direct Plan - IDCW Option	34,671.811	3.47	1,498.602	0.15	6,454.025	0.65	29,716.388	2.97
	Direct Plan - Growth Option	1,04,35,789.666	1,043.58	5,15,701.727	51.57	11,74,745.533	117.47	97,76,745.860	977.67
Baroda BNP Paribas Nifty 50 Index Fund	Regular Plan-IDCW	-	-	2,93,725.703	29.37	5,548.208	0.55	2,88,177.495	28.82
	Regular Plan-Growth Option	-	-	7,18,38,140.637	7,183.81	1,07,44,660.449	1,074.47	6,10,93,480.188	6,109.35
	Direct Plan-IDCW	-	-	1,33,480.756	13.35	198.399	0.02	1,33,282.357	13.33
	Direct Plan-Growth Option	-	-	85,11,748.529	851.17	5,43,758.437	54.38	79,67,990.092	796.80



**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****1 General information**

Baroda BNP Paribas Trustee India Private Limited is the sponsor of Baroda BNP Paribas Mutual Fund ('the Fund').

In accordance with SEBI (Mutual Funds) Regulations, 1996 ('the SEBI Regulations'), the Board of Directors of Baroda BNP Paribas Trustee India Private Limited ('the Trustee') has appointed Baroda BNP Paribas Asset Management India Private Limited ('the AMC') to manage the Fund's affairs and operate its schemes.

Scheme Name	Type of Scheme	Investment objective of the scheme	NFO Open NFO Close	Options
Baroda BNP Paribas Nifty SDL December 2026 Index Fund	An open-ended Target Maturity Index Fund replicating/tracking the NIFTY SDL December 2026 Index	The investment objective of the scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty SDL December 2026 Index before expenses, subject to tracking errors, fees and expenses. However, there is no assurance that the objective of the Scheme will be realised and the Scheme does not assure or guarantee any returns.	January 25, 2023	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Nifty SDL December 2028 Index Fund	(An open-ended Target Maturity Index Fund replicating / tracking the NIFTY SDL December 2028 Index	The investment objective of the scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty SDL December 2028 Index before expenses, subject to tracking errors, fees and expenses. However, there is no assurance that the objective of the Scheme will be realised and the Scheme does not assure or guarantee any returns.	March 24, 2023	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Funds Aqua Fund of Fund (Erstwhile known as BNP Paribas Funds Aqua Fund of Fund)	An open ended fund of fund scheme investing in BNP Paribas Funds Aqua (Lux).	The primary investment objective of the Scheme is to seek capital appreciation by investing predominantly in units of BNP Paribas Funds Aqua (Lux).	May 07, 2021	Direct Plan - Growth Option; Direct Plan - IDCW Option; Regular Plan - Growth Option; Regular Plan - IDCW Option
Baroda BNP Paribas Nifty 50 Index Fund	(An open-ended scheme replicating / tracking the NIFTY 50 Total Return Index	The investment objective of the scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty 50 Total Returns Index before expenses, subject to tracking errors, fees and expenses. However, there is no assurance that the objective of the Scheme will be realized, and the Scheme does not assure or guarantee any returns.	January 29, 2024	Regular Plan - IDCW Option; Regular Plan - Growth Option; Direct Plan - IDCW Option; Direct Plan-Growth Option

**2 Basis of preparation and presentation****2.1 Statement of compliance**

The financial statements of the Fund have been prepared in accordance with Indian Accounting Standards (Ind AS) notified under the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time ("the SEBI MF Regulations"). In case of any conflict between the requirements of Ind and SEBI MF Regulations, the requirements specified under SEBI MF Regulations are applied.

For all periods up to and including the year ended 31 March 2023, the Fund prepared its financial statements in accordance with Accounting Standards (AS) notified under the Companies (Accounting Standards) Rules, 2021, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time (Indian GAAP or previous GAAP). These financial statements for the year ended 31 March 2024 are the first financial statements of the Fund prepared in accordance with Ind AS. Refer to Note 30 for information on how the Fund adopted Ind AS.

**2.2 Presentation of financial statements**

These financial statements of the Fund are presented in the format prescribed in SEBI circular no "SEBI/HO/IMD-II/DOF8/P/CIR/2022/12" dated February 04, 2022. The disclosures as required under Ind AS, as applicable to the Fund, are included in these financial statements.

The Fund has prepared the financial statements on the basis that it will continue to operate as a going concern.

Financial assets and financial liabilities are generally reported gross in the balance sheet. They are only offset and reported net when, in addition to having an unconditional legally enforceable right to offset the recognised amounts without being contingent on a future event, the parties also intend to settle on a net basis in all of the following circumstances:

- The normal course of business
- The event of default
- The event of insolvency or bankruptcy of the Fund and/or its counterparties

The Fund presents its balance sheet in order of liquidity. An analysis regarding recovery or settlement within 12 months after the reporting date (current) and more than 12 months after the reporting date (non-current) is presented in Note.

**2.3 Functional and presentational currency**

Item included in the Financial Statement of the Fund are measured using the currency of the primary economic environment in which the Fund operates ("the functional currency"). The Financial Statements are presented in Indian rupee (INR), which is Fund's functional and presentation currency, and all values are rounded to the nearest lakhs (INR 00,000), except when otherwise indicated.

**2.4 Basis of Measurement**

The financial statements have been prepared under the historical cost convention on the accrual basis except for certain financial instruments which are measured at fair values through Profit and Loss at the end of each reporting period, as explained below.

All assets and Liabilities for which fair value is measured or disclosed in the financial statements are categorized within the fair value hierarchy, described as follows, based on the degree to which the inputs to the fair value measurements are observable and the significance of the fair value measurement in its entirety:

- Level 1 - Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities.
- Level 2 - Inputs are other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (i.e. as prices) or indirectly (i.e. derived from prices).
- Level 3 - Inputs are not based on observable market data (unobservable inputs). Fair values are determined in whole or in part using a valuation model based on assumptions that are neither supported by prices from observable current market transactions in the same instruments nor are they based on available market data.

**2.5 Significant accounting judgments, estimates and assumptions**

The preparation of financial statements in conformity with Ind AS requires management to make judgments, estimates and assumptions that affect the reported amounts of assets and liabilities and accompanying disclosures (including contingent liabilities) at the date of the financial statements and the reported amounts of revenues and expenses for the reporting period. The estimates and assumptions used in the accompanying financial statements are based upon management's evaluation of the relevant facts and circumstances as of the date of financial statements. Actual results could differ from these estimates. Any revisions to accounting estimates are recognized prospectively in the current and future periods.

Estimates and underlying assumptions are reviewed on an ongoing basis. Key sources of estimation of uncertainty at the date of financial statements, which may cause a material adjustment to the carrying amount of assets and liabilities within the next financial year are included in the following notes:

## **BARODA BNP PARIBAS MUTUAL FUND**

### **Notes to Financial Statements for the year ended March 31, 2024**

#### **a. Fair value measurement**

When the fair values of financial assets and financial liabilities recorded in the balance sheet cannot be measured based on quoted prices in active markets, their fair value is measured using various valuation techniques. Judgments include considerations of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of financial instruments. See note 31 for more information on the fair value measurement of the Fund's financial statements

#### **3 Summary of material accounting policies**

##### **3.1 Income recognition**

Interest is recognised on a time-proportionate basis.

Dividend income is recognised on the ex-dividend date when right to dividend is established.

Profit or loss on sale/redemption of investments is determined on the basis of the weighted average cost method. Transactions for purchase or sale of investments are recognised as of the trade date.

##### **3.2 Financial instruments**

###### **Initial recognition and measurement of financial assets and financial liabilities**

A financial instrument is any contract that gives rise to a financial asset of one entity and a financial liability or equity instrument of another entity.

All financial assets and financial liabilities are recognised initially at fair value when the fund become party to the contractual provisions of the financial asset. In case of financial assets which are not recorded at fair value through profit or loss, transaction costs that are directly attributable to the acquisition or issue of the financial assets, are adjusted to the fair value on initial recognition.

The Fund's financial assets includes Investments, Derivative contracts, Receivables, Cash and cash equivalents, Bank balances other than cash and cash equivalents and other financial assets.

Purchase and sale of investments are recorded on the date of the transaction, at cost and sale price respectively, after excluding brokerage, commission, CCIL charges and fees payable or receivable, if any and stamp duty charges in case of investment in mutual fund units.

###### **Classification and subsequent measurement of Financial assets and financial liabilities**

###### **Evaluation of Business Model - Classification and measurement of financial assets depends on the results of business model and the solely payments of principal and interest ("SPPI") test.**

As per clause 47 of the SEBI Regulations, every mutual fund shall ensure that the AMC computes and carries out valuation of investments made by its fund in accordance with the investment valuation norms specified in Eighth Schedule. As per Eighth Schedule, the valuation of investments shall be based on the principles of fair valuation i.e. valuation shall be reflective of the realizable value of the Securities. The Valuation shall be done in good faith and in true and fair manner through appropriate valuation policies and procedures.

The Fund's portfolio of financial assets is managed, and its performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy, together with other related financial information.

The Fund is required to fair value investment as per SEBI Regulations. Hence, the Fund has not performed the SPPI Test.

###### **Investments at fair value through profit or loss (FVTPL)**

All investments are measured at FVTPL. Investments at FVTPL are measured at fair value at the end of each reporting period, with any gains or losses arising on re-measurement recognized in the Revenue account. The gain recognized in the Revenue account is included in the 'Gain on Fair Value Change' line item and in case of loss recognized in the Revenue account is included in the 'Loss on Fair Value Change' line item.

###### **Financial liabilities**

Derivative contracts that have a negative fair value are presented as liabilities at FVTPL. Interest expense and foreign exchange gains and losses are recognised in the Revenue account.

###### **Financial instruments not measured at fair value**

The carrying value less expected credit loss provision of other financial assets and other financial liabilities are assumed to approximate their fair values due to their short-term nature.

###### **De-recognition**

The fund derecognises a financial asset when the contractual rights to the cash flows from the financial asset expire or it transfers the rights to receive the contractual cash flows in a transaction in which substantially all of the risks and rewards of ownership of the financial asset are transferred or in which the fund neither transfers nor retains substantially all of the risks and rewards of ownership and does not retain control of the financial asset. If the fund enters into transactions whereby it transfers assets recognised on its Balance sheet but retains either all or substantially all of the risks and rewards of the transferred assets, the transferred assets are not derecognised.

The Scheme derecognises a financial liability when its contractual obligations are discharged or cancelled or expire.

##### **3.3 Valuation of investments**

All investments are valued based on the principles of fair valuation and have been valued in good faith in a true and fair manner through appropriate valuation policies and procedures.

###### **Equity and related securities**

All traded investments are valued at the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) or other stock exchange, where such security is listed. If not traded on the primary stock exchange, the closing price on the other stock exchange is considered. NSE is the primary stock exchange.

When a security is not traded on any stock exchange, on the date of valuation, then the previous closing price on NSE/BSE or any other Stock Exchange is used, provided such closing price is not exceeding a period of 30 calendar days.

When trading in an equity/equity related security in a calendar month is both less than INR 5 lacs and the total volume is less than 50,000 shares, it shall be considered as a thinly traded security.

All non-traded and thinly traded equity investments are valued in accordance with the norms prescribed in the SEBI guidelines for valuation, i.e., valuation is computed on the basis of average of book value and the price computed on the basis of the PE ratio (after appropriate discount for lower liquidity), and using the last traded price if available.

All non-traded convertible preference share investments are valued based on underlying equity, discounted for illiquidity, if required as decided by the Valuation Committee. Redeemable Preference Shares are valued by discounting the future cash flows based on discounting rate decided by the Valuation Committee.

All equity warrants/rights entitlement/partly paid up rights shares are valued after applying appropriate discount, after reducing the exercise price/issuance price from the closing price of the underlying equity security.

Futures and Options are valued at settlement price on the stock exchange on which they are traded.

###### **Foreign Securities**

The prices of securities which are denominated in foreign currencies (i.e. ADR/GDR/Offshore securities) are priced at the closing price in the respective principal stock exchange.

The price is converted into INR. Conversion is done using the Financial Benchmarks India Private Limited ("FBIL") reference rates published on the respective date. In case of Investment in foreign currencies asset apart from the rates published in FBIL Conversion is done using the Bid rate of foreign currency INR exchange rate available on Reuters at 5.00 p.m. Indian Standard Time ("IST")

###### **Debt, Money Market and related securities**

All traded and non-traded investments are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities.

All non-traded bonus debentures are valued at cost till receipt of scrip level valuations from CRISIL & ICRA LTD.

Pursuant to SEBI circular Nos. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019 and SEBI/HO/IMD/DF3/CIR/P/2020/76 dated April 30, 2020, following valuation practice has come into effect from June 30, 2020 All debt, money market and related securities irrespective of residual maturity are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities shall be done at the weighted average yield of all the purchases made by Baroda BNP Paribas Mutual Fund from the day of allotment/purchase.

###### **Government Securities/Treasury Bills/Cash Management Bills**

Central Government and State Government loans and Treasury bills are valued based on the aggregated prices provided by CRISIL & ICRA.

###### **TREPS and Reverse Repo**

TREPS & Reverse Repos with residual tenor upto 30 days are valued on Cost plus Accrual Interest and with residual tenor of greater than 30 days are valued as per aggregated prices provided by CRISIL & ICRA.

###### **Mutual Funds**

Mutual funds units are valued at the last published NAV as per AMFI website for non traded funds and as per the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) for listed and traded funds, on the valuation day. NSE is the primary stock exchange. If market prices are not available for traded funds on a particular valuation day, the last available NAV as per AMFI website is considered for valuation.



**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****Impairment of financial assets**

In accordance with Ind AS 109, the Fund uses 'Expected Credit Loss' (ECL) model, for evaluating impairment of financial assets other than those measured at fair value through profit and loss (FVTPL).

Expected credit losses are measured through a loss allowance at an amount equal to:

- i) The 12-months expected credit losses (expected credit losses that result from those default events on the financial instrument that are possible within 12 months after the reporting date); or
- ii) Full lifetime expected credit losses (expected credit losses that result from all possible default events over the life of the financial instrument)

For receivables, the Fund applies 'simplified approach' which requires expected lifetime losses to be recognised from initial recognition of the receivables. The Fund uses historical default rates to determine impairment loss on the portfolio of receivables. At every reporting date, these historical default rates are reviewed and changes in the forward-looking estimates are analysed.

For other assets, the Fund uses 12-month ECL to provide for impairment loss where there is no significant increase in credit risk. If there is significant increase in credit risk full lifetime ECL is used.

**3.4 Offsetting financial instruments**

Financial assets and Financial liabilities are offset and the net amount reported in the balance sheet when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the asset and settle the liability simultaneously. The legally enforceable right must not be contingent on future events and must be enforceable in the normal course of business and in the event of default, insolvency or bankruptcy of the Fund or the counterparty.

**3.5 Foreign currency transactions and balances**

Transactions in foreign currencies are initially recorded in the functional currency at the spot rate of exchange ruling at the date of the transaction. However, for practical reasons, the Fund uses an average rate if the average approximates the actual rate at the date of the transaction.

Monetary assets and liabilities denominated in foreign currencies are retranslated into the functional currency at the spot rate of exchange at the reporting date. Exchange differences arising on settlement or translation of monetary items are taken to Gain/(Loss) in Foreign currency transactions in revenue account.

**3.6 Equalisation account**

When units are issued or redeemed, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) as on the date of the transaction is determined. Based on the number of units outstanding on the transaction date, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) associated with each unit is computed. The per unit amount so determined is credited / debited to the equalisation account on issue / redemption of each unit respectively.

The balance in equalisation account is transferred to revenue account at the year-end without affecting the net income of the Scheme.

**3.7 Determination of net asset value**

The net asset value of the units of the Scheme is determined separately for the units issued under the options.

For reporting the net asset values within the portfolio, the Scheme's daily income earned, including realised profit or loss and unrealised gain or loss in the value of investments, and expenses accrued, are allocated to the related plans in proportion to their respective daily net assets arrived at by multiplying day end outstanding units to previous day's closing net asset value.

**3.8 Unit capital**

Unit capital represents the net outstanding units at the balance sheet date, thereby reflecting all transactions relating to the period ended on that date.

Upon issue and redemption of units, the net premium or discount to the face value of units is adjusted against the unit premium reserve of each option, after an appropriate portion of the issue proceeds and redemption payouts is credited/debited to the equalisation account.

**3.9 Taxes**

No income tax provision has been made as the Fund qualifies as a recognized Mutual Fund under section 10(23D) of the Income Tax Act, 1961.

**3.10 Expenses**

a. All expenses are accounted for on accrual basis.

b. New Fund offer (NFO) expenses: New Fund offer expenses for the Schemes are borne by the AMC.

c. Pursuant to SEBI Circular No. SEBI/HO/IMD/DF2/CIR/P/2018/137 dated October 22, 2018, all the Scheme related expenses including commission paid to distributors, by whatever name called and in whatever manner paid, are borne and paid by the Schemes within regulatory limits mandated under regulation 52 of the SEBI (MUTUAL FUNDS) REGULATIONS, 1996.

d. Accrual of expenses, in addition to TER, for distribution expenses incurred for bringing in inflows from beyond top 30 cities (as notified by Association of Mutual Funds of India (AMFI)) is accrued in accordance with regulation 52(6A). Accrual of addition to TER is discontinued on 01st March 2023.

e. As per the SEBI circular, the schemes have been charged 0.02% per annum towards Investor Education Fund on daily net assets within the maximum SEBI TER limits as per Regulation 52 of SEBI (Mutual Fund) Regulations.

f. Additional amount towards expenses specified in the said Regulation 52 not exceeding 0.05% of the daily net assets of the Scheme wherever exit load has been charged to the schemes.

g. GST on Investment Management and Advisory Fees is charged over and above the cumulative limits as specified above.

h. The cost of borrowing for meeting redemptions have been charged to schemes not exceeding the portfolio return of the borrowing scheme and balance, if any, have been borne by the AMC. With effect from March 23, 2018, as per AMFI best practice guideline circular, cost of borrowing in the schemes of Baroda BNP Paribas Mutual Fund has been charged to the Scheme to the extent of yield to maturity (YTM) / running yield of the Fund as on the previous day and excess, if any, have been borne by the AMC.

**3.11 Cash and cash equivalents**

Cash and cash equivalents in the balance sheet comprise of cash on hand and Tri-Party Repo (including reverse purchase transactions). For the purpose of presentation in the statement of cash flows, cash and cash equivalents includes Cash on hand, balances with banks in current accounts, deposits placed with scheduled banks (with an original maturity of upto three months) and Tri-Party Repo (including reverse purchase transactions) that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value.

**3.12 Statement of cash flows**

Cash flows are reported using the indirect method, whereby net profit before tax is adjusted for the effects of transactions of non-cash nature, any deferrals or accruals of past or future operating cash receipts or payments and item of expenses associated with investing or financing cash flows. The cash flows from operating and financing activities of the Fund are segregated.

**3.13 New standards and interpretations not yet adopted**

There are no standards that are notified and not yet adopted as on the date.

**BARODA BNP PARIBAS MUTUAL FUND**  
Notes to Financial Statements for the year ended March 31, 2024  
(All amount in Lakhs, unless otherwise stated)

4 Cash and cash equivalents	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Reverse repurchase transactions / Triparty Repo (TREPs)	441.53	1,313.11	-	81.33	600.53	-	135.96	257.94	95.10	5.47	-	-
<b>Total</b>	<b>441.53</b>	<b>1,313.11</b>	<b>-</b>	<b>81.33</b>	<b>600.53</b>	<b>-</b>	<b>135.96</b>	<b>257.94</b>	<b>95.10</b>	<b>5.47</b>	<b>-</b>	<b>-</b>

5 Balances with Bank/(s)	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Balances with banks in current accounts	6.74	898.46	-	1.09	578.15	-	4.16	30.86	2.48	14.68	-	-
<b>Total</b>	<b>6.74</b>	<b>898.46</b>	<b>-</b>	<b>1.09</b>	<b>578.15</b>	<b>-</b>	<b>4.16</b>	<b>30.86</b>	<b>2.48</b>	<b>14.68</b>	<b>-</b>	<b>-</b>

6 Derivative financial instruments receivable	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Stock Futures/ Options	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

7 Receivables	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Receivable from AMC	-	-	-	0.04	-	-	6.16	0.02	-	0.69	-	-
Sundry debtors for units issued to investors	-	-	-	-	-	-	-	-	0.04	-	-	-
Receivable from Other Schemes of Mutual Fund	-	-	-	0.00	-	-	0.01	0.58	0.97	0.41	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.04</b>	<b>-</b>	<b>-</b>	<b>6.17</b>	<b>0.60</b>	<b>1.01</b>	<b>1.10</b>	<b>-</b>	<b>-</b>

8 Investments	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
<b>Fair Value through profit or loss</b>												
Central & State Government Securities	11,467.76	18,165.32	-	4,417.75	6,552.35	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	7,168.90	-	-
Overseas MF units	-	-	-	-	-	-	6,622.58	8,887.24	11,148.71	-	-	-
<b>Total</b>	<b>11,467.76</b>	<b>18,165.32</b>	<b>-</b>	<b>4,417.75</b>	<b>6,552.35</b>	<b>-</b>	<b>6,622.58</b>	<b>8,887.24</b>	<b>11,148.71</b>	<b>7,168.90</b>	<b>-</b>	<b>-</b>

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
<b>Fair Value through profit or loss</b>												
Central & State Government Securities												
- appreciation	27.56	41.40	-	14.08	36.37	-	-	-	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares												
- appreciation	-	-	-	-	-	-	-	-	-	169.32	-	-
- depreciation	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units												
- appreciation	-	-	-	-	-	-	1,419.23	501.60	-	-	-	-
- depreciation	-	-	-	-	-	-	-	-	91.92	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)												
- amount	481.30	26,091.51	-	3,638.84	6,515.98	-	-	-	164.50	8,950.04	-	-
- as a percentage of average daily net assets	3.15%	169.34%	0.00%	69.66%	106.74%	0.00%	0.00%	0.00%	1.49%	121.24%	0.00%	0.00%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)												
- amount	7,179.58	7,945.72	-	5,771.34	-	-	3,498.85	34.75	11.60	1,981.08	-	-
- as a percentage of average daily net assets	46.92%	51.57%	0.00%	110.48%	0.00%	0.00%	46.44%	0.36%	0.11%	26.84%	0.00%	0.00%

**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in **Annexure I** to the financial statements.

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in **31 (iii)**

9 Other Financial assets	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
CCIL margin deposit	-	12.50	-	1.83	28.50	-	3.07	5.31	13.72	1.32	-	-
Interest Accrued	218.11	369.41	-	94.77	149.90	-	0.10	0.05	0.01	-	-	-
Other Receivables	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>218.11</b>	<b>381.91</b>	<b>-</b>	<b>96.60</b>	<b>178.40</b>	<b>-</b>	<b>3.17</b>	<b>5.36</b>	<b>13.73</b>	<b>1.32</b>	<b>-</b>	<b>-</b>

10 Other Non -Financial assets	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Prepaid Expense	-	-	-	0.01	-	-	1.26	3.64	2.45	0.14	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.01</b>	<b>-</b>	<b>-</b>	<b>1.26</b>	<b>3.64</b>	<b>2.45</b>	<b>0.14</b>	<b>-</b>	<b>-</b>

11 Derivative financial instruments payable	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Stock Futures/ Options	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

12 Payables	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Contract for purchase of investments in securities	-	1,023.23	-	-	393.02	-	-	-	-	-	-	-
Income distribution payable	-	-	-	0.20	-	-	-	-	-	-	-	-
Payable to other schemes of Mutual Fund	0.02	14.97	-	-	0.00	-	1.47	1.47	34.26	0.83	-	-
Refund Payable	-	-	-	-	-	-	0.11	15.01	-	0.03	-	-
Unit Pending Allotment	0.05	9.34	-	-	2.00	-	0.09	0.27	0.08	1.34	-	-
Payable on Redemption of Units	106.48	22.38	-	-	4.64	-	12.56	87.77	5.56	42.44	-	-
Others Payable	4.35	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>110.90</b>	<b>1,069.92</b>	<b>-</b>	<b>0.20</b>	<b>399.66</b>	<b>-</b>	<b>14.23</b>	<b>104.52</b>	<b>39.90</b>	<b>44.64</b>	<b>-</b>	<b>-</b>

13 Borrowings	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
<b>Loans/Borrowings</b>												
From Triparty Repo (TREPs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

14 Other Financial Liabilities	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Management Fees Payable	3.68	0.27	-	-	0.03	-	-	3.67	4.98	-	-	-
Trusteeship Fees Payable	-	0.05	-	-	0.02	-	-	0.02	0.06	-	-	-
Registrar Fees and Expenses Payable	0.27	0.34	-	0.09	-	-	0.31	0.23	0.45	0.32	-	-
Commission to Distributors Payable	3.23	2.17	-	0.62	0.31	-	4.61	9.10	12.39	0.88	-	-
Custodian Fees Payable	0.04	0.05	-	0.01	-	-	-	-	-	0.03	-	-
Audit Fees Payable	0.25	0.04	-	0.09	-	-	0.12	0.12	0.65	0.02	-	-
Investor Education & Awareness Expenses Payable	0.11	0.15	-	0.04	0.01	-	0.11	0.15	0.19	0.06	-	-
Brokerage & Transaction Costs Payable	0.05	0.64	-	-	0.28	-	-	-	-	0.24	-	-
Sundry creditors	0.01	-	-	-	-	-	0.01	0.01	-	0.01	-	-
Printing & Stationery Payable	0.01	0.03	-	-	-	-	0.05	0.13	0.03	0.09	-	-
Provision Exp Marketing Exps	0.01	0.01	-	-	-	-	-	0.02	-	-	-	-
Legal & Professional Fees	0.01	0.39	-	-	0.11	-	0.04	12.81	0.04	0.10	-	-
CCIL charges payable	0.01	0.15	-	-	0.08	-	-	-	-	-	-	-
<b>Total</b>	<b>7.68</b>	<b>4.29</b>	<b>-</b>	<b>0.85</b>	<b>0.84</b>	<b>-</b>	<b>5.25</b>	<b>26.26</b>	<b>18.79</b>	<b>1.75</b>	<b>-</b>	<b>-</b>

15 Other Non-Financial Liabilities	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars												
Statutory taxes payable	1.00	0.63	-	2.37	0.38	-	1.63	2.68	1.25	0.20	-	-
<b>Total</b>	<b>1.00</b>	<b>0.63</b>	<b>-</b>	<b>2.37</b>	<b>0.38</b>	<b>-</b>	<b>1.63</b>	<b>2.68</b>	<b>1.25</b>	<b>0.20</b>	<b>-</b>	<b>-</b>

**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

16 Interest	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Government securities	1,067.16	192.89	390.73	4.50	-	-	-	-
CCIL Margin	0.11	-	0.09	-	0.04	0.01	-	-
Tri-Party Repo/Reverse Repo	19.68	17.53	10.24	5.82	8.64	5.82	19.01	-
Other Interest income	0.17	-	0.04	-	0.15	0.11	-	-
<b>Total</b>	<b>1,087.12</b>	<b>210.42</b>	<b>401.10</b>	<b>10.32</b>	<b>8.83</b>	<b>5.94</b>	<b>19.01</b>	<b>-</b>

17 Gain on fair value changes	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Gross change on account of Gain on fair value changes (MTM)	-	41.40	-	36.37	1,210.48	-	169.32	-
Change in unrealised gain in the value of investments due to foreign exchange fluctuation	-	-	-	-	-	643.37	-	-
<b>Total</b>	<b>-</b>	<b>41.40</b>	<b>-</b>	<b>36.37</b>	<b>1,210.48</b>	<b>643.37</b>	<b>169.32</b>	<b>-</b>

18 Gain on Sale/Redemptions of Investments	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Profit on sale/redemption of investments (Gross)	21.40	2.56	30.06	-	449.02	269.05	61.83	-
<b>Total</b>	<b>21.40</b>	<b>2.56</b>	<b>30.06</b>	<b>-</b>	<b>449.02</b>	<b>269.05</b>	<b>61.83</b>	<b>-</b>

19 Other Income	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Load Income	-	-	-	-	0.92	5.74	1.15	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.92</b>	<b>5.74</b>	<b>1.15</b>	<b>-</b>

20 Fees and commission expenses	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Management Fees	16.62	1.83	4.22	0.03	12.87	29.67	0.11	-
GST on Management Fees	2.99	0.33	0.76	0.01	2.32	5.34	0.02	-
Trusteeship Fees	0.57	0.12	0.19	0.02	0.28	0.33	-	-
Commission to Distributors	24.42	5.17	11.87	0.31	65.30	83.51	4.50	-
<b>Total</b>	<b>44.60</b>	<b>7.45</b>	<b>17.04</b>	<b>0.37</b>	<b>80.77</b>	<b>118.85</b>	<b>4.63</b>	<b>-</b>

21 Loss on fair value changes	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Gross change on account of Loss on fair value changes (MTM)	13.84	-	22.29	-	-	49.84	-	-
Change in unrealised gain in the value of investments due to foreign exchange fluctuation	-	-	-	-	292.85	-	-	-
<b>Total</b>	<b>13.84</b>	<b>-</b>	<b>22.29</b>	<b>-</b>	<b>292.85</b>	<b>49.84</b>	<b>-</b>	<b>-</b>

22 Loss on Sale/Redemptions of Investments	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Loss on sale/redemption of investments (Gross)	6.85	24.43	9.87	-	132.46	326.90	31.20	-
Loss on Foreign Currency transactions	-	-	-	-	9.47	0.57	-	-
<b>Total</b>	<b>6.85</b>	<b>24.43</b>	<b>9.87</b>	<b>-</b>	<b>141.93</b>	<b>327.47</b>	<b>31.20</b>	<b>-</b>

23 Other expenses	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund		Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		Baroda BNP Paribas Aqua Fund of Fund		Baroda BNP Paribas Nifty 50 Index Fund	
	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023	Year Ended March 31, 2024	Year Ended March 31, 2023
<b>Particulars</b>								
Custodian Fees and Expenses	0.63	0.11	0.22	-	-	-	0.07	-
Registrar Fees and Expenses	2.26	0.82	0.78	-	2.30	3.33	0.40	-
Audit Fees	0.28	0.04	0.09	-	0.15	0.13	0.02	-
Investor Education and Awareness expenses	1.53	0.28	0.52	0.01	1.51	1.91	0.13	-
Brokerage & Transaction Costs	0.34	1.33	0.20	0.35	0.02	0.02	15.02	-
Other Operating expenses	2.64	0.54	2.45	0.12	1.05	1.25	1.03	-
Marketing/Publicity/Advertisement Expenses	0.03	0.01	0.01	-	0.01	0.10	-	-
Printing & Stationery Expenses	0.08	0.04	0.02	-	0.34	0.50	0.12	-
Index Fees	-	-	-	-	19.13	13.38	-	-
Interest on borrowings	-	-	0.17	-	-	-	-	-
<b>Total</b>	<b>7.79</b>	<b>3.17</b>	<b>4.46</b>	<b>0.48</b>	<b>24.50</b>	<b>20.63</b>	<b>16.80</b>	<b>-</b>



SR. NO.	PARTICULARS	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund			Baroda BNP Paribas Aqua Fund of Fund			Baroda BNP Paribas Nifty 50 Index Fund		
		HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS			HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022	April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>												
	Regular Plan - Growth Option	10.1439	9.9810	-	10.0675	10.0000	-	9.5136	8.2716	9.3406	9.9145	-	-
	Regular Plan - IDCW Option	10.1439	9.9810	-	10.0676	10.0000	-	9.5136	8.2716	9.3406	9.9145	-	-
	Regular Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Growth Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Growth Option	10.1497	9.9840	-	10.0684	10.0000	-	9.7767	8.4028	9.4320	9.9147	-	-
	Direct Plan - IDCW Option	10.0000	9.8662	-	10.0684	10.0000	-	9.7767	8.4028	9.4320	9.9147	-	-
	Direct Plan - Daily IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-	-	-	-	-	-	-	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-	-	-	-	-	-	-	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	0.34%	0.33%	0.00%	0.40%	0.37%	0.00%	1.40%	1.46%	1.53%	0.50%	0.00%	0.00%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	6.77%	6.75%	0.00%	7.23%	7.71%	0.00%	18.88%	-0.49%	0.19%	2.84%	0.00%	0.00%
	Weighted Average PE	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.

## INDEPENDENT AUDITOR'S REPORT

To the Trustees of  
Baroda BNP Paribas Mutual Fund

### Report on the Audit of the Financial Statements

#### Opinion

We have audited the accompanying financial statements of Baroda BNP Paribas Gold ETF ("the Scheme") which comprise the Balance Sheet as at 31 March 2024, the Revenue Account, the Cash Flow Statement and the Statement of changes in net assets attributable to unit holders of the Scheme for the period then ended, and notes to the financial statements, including a summary of material accounting policies and other explanatory information.

In our opinion and to the best of our information and according to the explanations given to us, the aforesaid financial statements of the Scheme give a true and fair view in conformity with the accounting principles generally accepted in India, including the accounting policies and standards specified in the Ninth Schedule to the Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 and amendments thereto ("the SEBI Regulations"):

- (a) in the case of Balance Sheet, of the state of affairs of the Scheme as at 31 March 2024;
- (b) in the case of the Revenue Account, of the surplus for the period ended on that date;
- (c) in the case of the Cash Flow Statement, of the cash flow for the period ended on that date; and
- (d) in the case of Statement of changes in net assets, of the changes in net assets attributable to the unit holders of the Scheme for the period ended on that date.

#### Basis for Opinion

We conducted our audit of the financial statements in accordance with the Standards on Auditing (SAs) issued by the Institute of Chartered Accountants of India ("the ICAI"). Our responsibilities under those Standards are further described in the 'Auditor's Responsibilities for the Audit of the Financial Statements' section of our report. We are independent of the Scheme in accordance with the 'Code of Ethics' issued by the ICAI together with the ethical requirements that are relevant to our audit of the financial statements, and we have fulfilled our other ethical responsibilities in accordance with these requirements and the Code of Ethics. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion on the financial statements.

#### Key Audit Matters

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements for the financial period ended 31 March 2024. These matters were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters. For each matter below, our description of how our audit addressed the matter is provided in that context.

We have determined the matters described below to be the key audit matters to be communicated in our report. We have fulfilled the responsibilities described in the Auditor's responsibilities for the audit of the financial statements section of our report, including in relation to these matters. Accordingly, our audit included the performance of procedures designed to respond to our assessment of the risks of material misstatement of the financial statements. The results of our audit procedures, including the procedures performed to address the matters below, provide the basis for our audit opinion on the accompanying financial statements.

Key audit matters	How our audit addressed the key audit matter
<b>Information Technology systems and controls</b>	
<p>As a Mutual Fund, the reliability of Information Technology ('IT') systems plays a key role in the business operations. Since large volume of transactions are processed, the IT controls are required to ensure that systems process data as expected and that changes are made in an appropriate manner.</p> <p>The IT infrastructure is critical for smooth functioning of the Fund's business operations as well as for timely and accurate financial accounting and reporting.</p> <p>Due to the pervasive nature and complexity of the IT environment and large volume of transactions we have considered IT systems and controls as a key audit matter.</p>	<p>Our audit procedures on the IT infrastructure and applications relevant to financial reporting of the Fund included the following:</p> <ul style="list-style-type: none"> <li>• We assessed the information systems used by the Fund for: (i) IT General Controls (ITGC) and (ii) Application controls;</li> <li>• We obtained an understanding of the process, evaluated the design of IT systems and tested the operating effectiveness of the controls by also engaging IT specialists</li> <li>• performed tests of controls (including other compensatory controls wherever applicable) on the IT application controls and IT dependent manual controls in the system; and</li> <li>• tested the design and operating effectiveness of compensating controls in case deficiencies were identified, and where necessary, extended the scope of our substantive audit procedures.</li> </ul>
<b>Existence and Valuation of investments (as described in note 3 of the financial statements)</b>	
<p>The investments held by the Scheme as at 31 March 2024 mainly comprised of Gold. There is a risk on existence of investments and that the fair value of investments not determined appropriately. Accordingly, the existence and valuation of investments is considered as a key audit matter.</p>	<p>Our audit procedures in relation to existence and valuation of investments included the following:</p> <ul style="list-style-type: none"> <li>• assessed the design and implementation of controls over existence and valuation of investments;</li> <li>• on a sample basis, tested the key controls on existence and valuation of Investments;</li> <li>• traced the existence of investments held by the Scheme from the confirmation provided by the Custodian with the holding as per the books of account as at 31 March 2024;</li> <li>• On a sample basis, tested the valuation of investments as per the investment valuation policy and in accordance with the SEBI Regulations; and</li> <li>• Assessed that the disclosures in the financial statements are in accordance with the SEBI Regulations.</li> </ul>

**Information Other than the Financial Statements and Auditor's Report Thereon**

The Management of Baroda BNP Paribas Asset Management India Private Limited and the Board of Directors of Baroda BNP Paribas Trustee India Private Limited (together referred to as the "Management") are responsible for the other information. The other information comprises the information included in the Trustee report, but does not include the financial statements and our auditor's report thereon. The Trustee report will be made available to us after the date of this auditor's report.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above when it becomes available and, in doing so, consider whether such other



information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

When we read the trustee report, if we conclude that there is a material misstatement therein, we are required to communicate the matter to those charged with governance.

### **Responsibilities of Management and Those Charged with Governance for the Financial Statements**

The Management is responsible for the preparation of these financial statements that give a true and fair view of the financial position, financial performance, cash flows and changes in net assets attributable to the unit holders of the Scheme in accordance with accounting principles generally accepted in India, including the Indian Accounting Standards (Ind AS), read with SEBI Regulations. This responsibility also includes maintenance of adequate accounting records in accordance with the SEBI regulations for safeguarding of the assets of the Scheme and for preventing and detecting frauds and other irregularities; selection and application of appropriate accounting policies; making judgments and estimates that are reasonable and prudent, the design, implementation and maintenance of adequate internal controls, that were operating effectively for ensuring the accuracy and completeness of the accounting records, relevant to the preparation and presentation of the financial statements that give a true and fair view and are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, Management is responsible for assessing the Schemes' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless Management either intends to liquidate the Scheme or to cease operations, or has no realistic alternative but to do so.

Those Charged with Governance are also responsible for overseeing the Schemes' financial reporting process.

### **Auditor's Responsibilities for the Audit of the Financial Statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with SAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with SAs, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of internal control.
- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by Management.
- ▶ Conclude on the appropriateness of Management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events

or conditions that may cast significant doubt on the Schemes' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause any Scheme to cease to continue as a going concern.

- ▶ Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Management, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provided the Management with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements for the financial year ended 31 March 2024 and are therefore the key audit matters. We describe these matters in our auditor's report unless law or regulation precludes public disclosure about the matter or when, in extremely rare circumstances, we determine that a matter should not be communicated in our report because the adverse consequences of doing so would reasonably be expected to outweigh the public interest benefits of such communication.

#### **Report on Other Legal and Regulatory Requirements**

1. As required by Regulation 55(4) and clause 5(ii)(2) of the Eleventh Schedule of the SEBI Regulations, we report that:
  - a. We have sought and obtained all the information and explanations which to the best of our knowledge and belief were necessary for the purposes of our audit;
  - b. In our opinion, the balance sheets and revenue accounts dealt by this report have been prepared in conformity with the accounting policies and standards specified in the Ninth Schedule to the Regulations; and
  - c. The balance sheets, revenue accounts, the cash flow statements and statement of changes in net assets attributable to unit holders of Scheme dealt with by this report are in agreement with the books of account of the Scheme.

2. On the basis of information and explanations given to us, the Scheme does not have any non-traded securities valued in good faith as at 31 March 2024 and hence reporting requirement of Eighth Schedule of the SEBI Regulations is not applicable.

For S.R. Batliboi & Co. LLP  
Chartered Accountants  
ICAI Firm Registration Number: 301003E/E300005

per Rutushtra Patell  
Partner  
Membership Number: 123596

UDIN: 24123596BKCIHR9808

Place: Mumbai  
Date: July 18, 2024

**BARODA BNP PARIBAS MUTUAL FUND**  
**BALANCE SHEET AS AT 31 MARCH, 2024**  
(All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Gold ETF		
		As at March 31, 2024	As at March 31, 2023	As at April 01, 2022
<b>Assets</b>				
<b>Financial Assets</b>				
Cash and cash equivalents	4	46.83	-	-
Balances with Bank/(s)	5	0.40	-	-
Derivative financial instruments	6	-	-	-
Receivables	7	-	-	-
Investments	8	6,095.82	-	-
Other Financial assets	9	1.19	-	-
<b>Non-Financial Assets</b>				
Other Non -Financial assets	10	170.80	-	-
<b>Total Assets (A)</b>		<b>6,315.04</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>				
Derivative financial instruments	11	-	-	-
Payables	12	0.01	-	-
Borrowings	13	-	-	-
Other Financial Liabilities	14	1.02	-	-
<b>Non-Financial Liabilities</b>				
Provisions				
Other Non-Financial Liabilities	15	0.17	-	-
<b>Total Liabilities (B)</b>		<b>1.20</b>	<b>-</b>	<b>-</b>
<b>Net assets attributable to holder of redeemable units</b>		<b>6,313.83</b>	<b>-</b>	<b>-</b>
The Notes referred to herein form an integral part of the Balance Sheet				

As per our report of even date.

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Vishnu Soni  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**REVENUE ACCOUNT FOR THE YEAR / PERIOD ENDED 31 MARCH 2024**  
 (All amount in lakhs, unless otherwise stated)

	Note No.	Baroda BNP Paribas Gold ETF	
		Period Ended March 31, 2024	Period Ended March 31, 2023
<b>INCOME</b>			
Interest Income	16	1.17	-
Dividend Income		-	-
Gain on fair value changes	17	402.30	-
Gain on sale/redemption of investments	18	1.91	-
Other Income	19	-	-
<b>Total Income (A)</b>		<b>405.38</b>	<b>-</b>
<b>EXPENSES</b>			
Fees and commission expenses (incl Borrowing Cost)	20	5.55	-
Loss on fair value changes	21	-	-
Loss on Sale/Redemptions of Investments	22	1.68	-
Other expenses	23	1.68	-
<b>Total Expense (B)</b>		<b>8.91</b>	<b>-</b>
<b>Surplus/ Deficit for the Reporting Period (A-B)</b>		<b>396.47</b>	<b>-</b>

The Notes referred to herein form an integral part of the Revenue Account  
 As per our report of even date.

For S.R. Batliboi & Co. LLP  
 ICAI Firm Registration No. 301003E/E300005  
 Chartered Accountants

For and on behalf of  
 Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
 Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
 Partner  
 Membership No. 123596

Mr. Deepak Narang  
 Director  
 DIN : 03272814

Mr. I.V.L Sridhar  
 Director  
 DIN : 09486484

Mr. Sanjay Kumar Grover  
 Director  
 DIN : 07217384

Ms. Aparna Sharma  
 Director  
 DIN : 07132341

Mr. Suresh Soni  
 CEO

Mr. Vivek Kudal  
 COO & CFO

Place: Mumbai  
 Date: July 18, 2024

Mr. Prashant Pimple  
 CIO - Fixed Income

Mr. Vishnu Soni  
 Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**CASH FLOW STATEMENT FOR THE YEAR / PERIOD ENDED 31**  
**MARCH 2024**

(All amount in lakhs, unless otherwise stated)

	Baroda BNP Paribas Gold ETF	
	Period Ended March 31, 2024	Period Ended March 31, 2023
<b>Cashflow from Operating Activity</b>		
Net Surplus/(Deficit) for the year	396.47	-
Adjustments to reconcile surplus/(deficit) to net cash flows:		
Add/(Less) : Changes in Unrealised loss provided/(written back)		
Add/(Less) : Interest income	-1.17	-
<b>Operating Profit/(Loss) before working Capital Changes</b>	<b>395.30</b>	<b>-</b>
Adjustments for:-		
(Increase)/Decrease in receivables	-	-
(Increase)/Decrease in other financial assets	-1.19	-
(Increase)/Decrease in Investments	-6,095.82	-
(Increase)/Decrease in Derivative financial instruments receivable	-	-
(Increase)/Decrease in Other Non -Financial assets	-170.80	-
(Increase)/Decrease in payables	0.01	-
(Increase)/Decrease in other financial liabilities	1.02	-
(Increase)/Decrease in other non-financial liabilities	0.17	-
(Increase)/Decrease in Derivative financial instruments payable	-	-
Interest received	1.17	-
<b>Net cash generated from/(used in) operating Activities (A)</b>	<b>-5,870.14</b>	<b>-</b>
<b>Cashflow from Financing Activities</b>		
Issue of Unit Capital	967.93	-
Redemption of Unit Capital	-20.00	-
Increase/(Decrease) in Unit Premium reserve/Equalisation Reserve	4,969.43	-
Increase/(Decrease) in Borrowing	-	-
Dividend Paid during the year/period (including dividend tax paid)	-	-
<b>Net cash generated from/(used) in financing activities (B)</b>	<b>5,917.36</b>	<b>-</b>
<b>Net Increase/(Decrease) in Cash &amp; cash equivalents (A+B)</b>	<b>47.22</b>	<b>-</b>
Cash and Cash Equivalents as at the beginning of the year/period	-	-
Cash and Cash Equivalents as at the close of the year/period	47.23	-
<b>Net Increase/(Decrease) in Cash &amp; Cash Equivalents</b>	<b>47.23</b>	<b>-</b>
<b>Components of cash and cash equivalents</b>		
With Banks - in current account	0.40	-
Deposits with companies/financial institutions	-	-
Deposits with scheduled banks	-	-
Reverse repurchase transactions / Triparty Repo (TREPs)	46.83	-
	47.23	-

The Notes referred to herein form an integral part of the Revenue Account

As per our report of even date.

For S.R. Battliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

For and on behalf of  
Baroda BNP Paribas Asset Management India Private Limited

Mr. Rutushtra Patell  
Partner  
Membership No. 123596

Mr. Deepak Narang  
Director  
DIN : 03272814

Mr. I.V.L Sridhar  
Director  
DIN : 09486484

Mr. Sanjay Kumar Grover  
Director  
DIN : 07217384

Ms. Aparna Sharma  
Director  
DIN : 07132341

Mr. Suresh Soni  
CEO

Mr. Vivek Kudal  
COO & CFO

Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Vishnu Soni  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND**  
**Statement of changes in net asset attributable to unit**  
**holders of scheme:**  
(All amount in lakhs, unless otherwise stated)

As at 31 March 2024	Baroda BNP Paribas Gold ETF				
Particulars	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance at the beginning of the reporting period	-	-	-	-	-
Movement during the reporting period	947.93	4,977.39		396.47	6,321.79
Transfer from/ to Revenue account			402.30	(402.30)	-
Equalisation Account				(7.96)	(7.96)
Income distribution				-	-
Balance at the end of the reporting period	947.93	4,977.39	402.30	(13.79)	6,313.83

As at 31 March 2023	Baroda BNP Paribas Gold ETF				
Particulars	Unit Capital (Rs.)	Reserves & Surplus (Rs.)			Unit Capital, Total Reserves & Surplus (Rs.)
		Unit Premium Reserve	Unrealised Appreciation Reserve	Revenue Reserve	
Balance as at 1 April 2022	-	-	-	-	-
Changes in accounting policy/prior period errors				-	-
Movement during the reporting period	-	-		-	-
Transfer from/ to Revenue account			-	-	-
Equalisation Account				-	-
Income distribution				-	-
Balance as at 31 March 2023	-	-	-	-	-

For S.R. Batliboi & Co. LLP  
ICAI Firm Registration No. 301003E/E300005  
Chartered Accountants

For and on behalf of  
Baroda BNP Paribas Trustee India Private Limited

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Place: Mumbai  
Date: July 18, 2024

Mr. Prashant Pimple  
CIO - Fixed Income

Mr. Vishnu Soni  
Fund Manager

**BARODA BNP PARIBAS MUTUAL FUND****MOVEMENT OF UNIT CAPITAL**

(All amount in lakhs, unless otherwise stated)

Scheme Name	Option	2023-24							
		Balance of unit capital at the beginning of the reporting period		New fund / plan offer during period, Capital issued during period (including dividend reinvestment) etc.		Redemptions during the period		Balance of unit capital at the end of the period	
		No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)	No of units	(Rs. In lakhs)
Baroda BNP Paribas Gold ETF	Baroda BNP Paribas Gold ETF	-	-	96,79,324.000	967.93	2,00,000.000	20.00	94,79,324.000	947.93





**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****1 General information**

Baroda BNP Paribas Trustee India Private Limited is the sponsor of Baroda BNP Paribas Mutual Fund ('the Fund').

In accordance with SEBI (Mutual Funds) Regulations, 1996 ('the SEBI Regulations'), the Board of Directors of Baroda BNP Paribas Trustee India Private Limited ('the Trustee') has appointed Baroda BNP Paribas Asset Management India Private Limited ('the AMC') to manage the Fund's affairs and operate its schemes.

Scheme Name	Type of Scheme	Investment objective of the scheme	Date of Allotment	Options
Baroda BNP Paribas Gold ETF	An open-ended scheme replicating/tracking domestic price of Gold	The investment objective of the scheme is to provide investment returns closely corresponding to the Domestic Price of Gold before expenses, subject to tracking errors, fees and expenses by investing in physical gold. However, there is no assurance that the objective of the Scheme will be realized, and the Scheme does not assure or guarantee any returns.	December 13, 2023	Baroda BNP Paribas Gold ETF

**2 Basis of preparation and presentation****2.1 Statement of compliance**

The financial statements of the Fund have been prepared in accordance with Indian Accounting Standards (Ind AS) notified under the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time ("the SEBI MF Regulations"). In case of any conflict between the requirements of Ind and SEBI MF Regulations, the requirements specified under SEBI MF Regulations are applied.

For all periods up to and including the year ended 31 March 2023, the Fund prepared its financial statements in accordance with Accounting Standards (AS) notified under the Companies (Accounting Standards) Rules, 2021, as amended from time to time and Securities and Exchange Board of India (Mutual Funds) Regulations, 1996 including guidelines issued thereunder, as amended from time to time (Indian GAAP or previous GAAP). These financial statements for the year ended 31 March 2024 are the first financial statements of the Fund prepared in accordance with Ind AS. Refer to Note 30 for information on how the Fund adopted Ind AS.

**2.2 Presentation of financial statements**

These financial statements of the Fund are presented in the format prescribed in SEBI circular no "SEBI/HO/IMD-II/DOF8/P/CIR/2022/12" dated February 04, 2022. The disclosures as required under Ind AS, as applicable to the Fund, are included in these financial statements.

The Fund has prepared the financial statements on the basis that it will continue to operate as a going concern.

Financial assets and financial liabilities are generally reported gross in the balance sheet. They are only offset and reported net when, in addition to having an unconditional legally enforceable right to offset the recognised amounts without being contingent on a future event, the parties also intend to settle on a net basis in all of the following circumstances:

- The normal course of business
- The event of default
- The event of insolvency or bankruptcy of the Fund and/or its counterparties

The Fund presents its balance sheet in order of liquidity. An analysis regarding recovery or settlement within 12 months after the reporting date (current) and more than 12 months after the reporting date (non-current) is presented in Note.

**2.3 Functional and presentational currency**

Item included in the Financial Statement of the Fund are measured using the currency of the primary economic environment in which the Fund operates ("the functional currency"). The Financial Statements are presented in Indian rupee (INR), which is Fund's functional and presentation currency, and all values are rounded to the nearest lakhs (INR 00,000), except when otherwise indicated.

**2.4 Basis of Measurement**

The financial statements have been prepared under the historical cost convention on the accrual basis except for certain financial instruments which are measured at fair values through Profit and Loss at the end of each reporting period, as explained below.

All assets and Liabilities for which fair value is measured or disclosed in the financial statements are categorized within the fair value hierarchy, described as follows, based on the degree to which the inputs to the fair value measurements are observable and the significance of the fair value measurement in its entirety:

- Level 1 - Inputs are quoted prices (unadjusted) in active markets for identical assets or liabilities.
- Level 2 - Inputs are other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (i.e. as prices) or indirectly (i.e. derived from prices).
- Level 3 - Inputs are not based on observable market data (unobservable inputs). Fair values are determined in whole or in part using a valuation model based on assumptions that are neither supported by prices from observable current market transactions in the same instruments nor are they based on available market data.

**2.5 Significant accounting judgments, estimates and assumptions**

The preparation of financial statements in conformity with Ind AS requires management to make judgments, estimates and assumptions that affect the reported amounts of assets and liabilities and accompanying disclosures (including contingent liabilities) at the date of the financial statements and the reported amounts of revenues and expenses for the reporting period. The estimates and assumptions used in the accompanying financial statements are based upon management's evaluation of the relevant facts and circumstances as of the date of financial statements. Actual results could differ from these estimates. Any revisions to accounting estimates are recognized prospectively in the current and future periods.

Estimates and underlying assumptions are reviewed on an ongoing basis. Key sources of estimation of uncertainty at the date of financial statements, which may cause a material adjustment to the carrying amount of assets and liabilities within the next financial year are included in the following notes:

**a. Fair value measurement**

When the fair values of financial assets and financial liabilities recorded in the balance sheet cannot be measured based on quoted prices in active markets, their fair value is measured using various valuation techniques. Judgments include considerations of inputs such as liquidity risk, credit risk and volatility. Changes in assumptions about these factors could affect the reported fair value of financial instruments. See note 31 for more information on the fair value measurement of the Fund's financial statements

**3 Summary of material accounting policies****3.1 Income recognition**

Interest is recognised on a time-proportionate basis.

Dividend income is recognised on the ex-dividend date when right to dividend is established.

Profit or loss on sale/redemption of investments is determined on the basis of the weighted average cost method. Transactions for purchase or sale of investments are recognised as of the trade date.

## **BARODA BNP PARIBAS MUTUAL FUND**

### **Notes to Financial Statements for the year ended March 31, 2024**

#### **3.2 Financial instruments**

##### **Initial recognition and measurement of financial assets and financial liabilities**

A financial instrument is any contract that gives rise to a financial asset of one entity and a financial liability or equity instrument of another entity.

All financial assets and financial liabilities are recognised initially at fair value when the fund become party to the contractual provisions of the financial asset. In case of financial assets which are not recorded at fair value through profit or loss, transaction costs that are directly attributable to the acquisition or issue of the financial assets, are adjusted to the fair value on initial recognition.

The Fund's financial assets includes Investments, Derivative contracts, Receivables, Cash and cash equivalents, Bank balances other than cash and cash equivalents and other financial assets.

Purchase and sale of investments are recorded on the date of the transaction, at cost and sale price respectively, after excluding brokerage, commission, CCIL charges and fees payable or receivable, if any and stamp duty charges in case of investment in mutual fund units.

##### **Classification and subsequent measurement of Financial assets and financial liabilities**

##### **Evaluation of Business Model - Classification and measurement of financial assets depends on the results of business model and the solely payments of principal and interest ("SPPI") test.**

As per clause 47 of the SEBI Regulations, every mutual fund shall ensure that the AMC computes and carries out valuation of investments made by its fund in accordance with the investment valuation norms specified in Eighth Schedule.

As per Eighth Schedule, the valuation of investments shall be based on the principles of fair valuation i.e. valuation shall be reflective of the realizable value of the Securities. The Valuation shall be done in good faith and in true and fair manner through appropriate valuation policies and procedures.

The Fund's portfolio of financial assets is managed, and its performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy, together with other related financial information.

The Fund is required to fair value investment as per SEBI Regulations. Hence, the Fund has not performed the SPPI Test.

##### **Investments at fair value through profit or loss (FVTPL)**

All investments are measured at FVTPL. Investments at FVTPL are measured at fair value at the end of each reporting period, with any gains or losses arising on re-measurement recognized in the Revenue account. The gain recognized in the Revenue account is included in the 'Gain on Fair Value Change' line item and in case of loss recognized in the Revenue account is included in the 'Loss on Fair Value Change' line item.

##### **Financial liabilities**

Derivative contracts that have a negative fair value are presented as liabilities at FVTPL. Interest expense and foreign exchange gains and losses are recognised in the Revenue account.

##### **Financial instruments not measured at fair value**

The carrying value less expected credit loss provision of other financial assets and other financial liabilities are assumed to approximate their fair values due to their short-term nature.

##### **De-recognition**

The fund derecognises a financial asset when the contractual rights to the cash flows from the financial asset expire or it transfers the rights to receive the contractual cash flows in a transaction in which substantially all of the risks and rewards of ownership of the financial asset are transferred or in which the fund neither transfers nor retains substantially all of the risks and rewards of ownership and does not retain control of the financial asset. If the fund enters into transactions whereby it transfers assets recognised on its Balance sheet but retains either all or substantially all of the risks and rewards of the transferred assets, the transferred assets are not derecognised.

The Scheme derecognises a financial liability when its contractual obligations are discharged or cancelled or expire.

#### **3.3 Valuation of investments**

All investments are valued based on the principles of fair valuation and have been valued in good faith in a true and fair manner through appropriate valuation policies and procedures.

##### **Equity and related securities**

All traded investments are valued at the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) or other stock exchange, where such security is listed. If not traded on the primary stock exchange, the closing price on the other stock exchange is considered. NSE is the primary stock exchange.

When a security is not traded on any stock exchange, on the date of valuation, then the previous closing price on NSE/BSE or any other Stock Exchange is used, provided such closing price is not exceeding a period of 30 calendar days.

When trading in an equity/equity related security in a calendar month is both less than INR 5 lacs and the total volume is less than 50,000 shares, it shall be considered as a thinly traded security.

All non-traded and thinly traded equity investments are valued in accordance with the norms prescribed in the SEBI guidelines for valuation, i.e., valuation is computed on the basis of average of book value and the price computed on the basis of the PE ratio (after appropriate discount for lower liquidity), and using the last traded price if available.

All non-traded convertible preference share investments are valued based on underlying equity, discounted for illiquidity, if required as decided by the Valuation Committee. Redeemable Preference Shares are valued by discounting the future cash flows based on discounting rate decided by the Valuation Committee.

All equity warrants/rights entitlement/partly paid up rights shares are valued after applying appropriate discount, after reducing the exercise price/issuance price from the closing price of the underlying equity security.

Futures and Options are valued at settlement price on the stock exchange on which they are traded.

##### **Foreign Securities**

The prices of securities which are denominated in foreign currencies (i.e. ADR/GDR/Offshore securities) are priced at the closing price in the respective principal stock exchange.

The price is converted into INR. Conversion is done using the Financial Benchmarks India Private Limited ("FBIL") reference rates published on the respective date. In case of Investment in foreign currencies asset apart from the rates published in FBIL Conversion is done using the Bid rate of foreign currency INR exchange rate available on Reuters at 5.00 p.m. Indian Standard Time ("IST")

##### **Debt, Money Market and related securities**

All traded and non-traded investments are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities.

All non-traded bonus debentures are valued at cost till receipt of scrip level valuations from CRISIL & ICRA LTD

Pursuant to SEBI circular Nos. SEBI/HO/IMD/DF4/CIR/P/2019/102 dated September 24, 2019 and SEBI/HO/IMD/DF3/CIR/P/2020/76 dated April 30, 2020, following valuation practice has come into effect from June 30, 2020 All debt, money market and related securities irrespective of residual maturity are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities shall be done at the weighted average yield of all the purchases made by Baroda BNP Paribas Mutual Fund from the day of allotment/purchase

##### **Government Securities/Treasury Bills/Cash Management Bills**

Central Government and State Government loans and Treasury bills are valued based on the aggregated prices provided by CRISIL & ICRA.

##### **TREPS and Reverse Repo**

TREPS & Reverse Repos with residual tenor upto 30 days are valued on Cost plus Accrual Interest and with residual tenor of greater than 30 days are valued as per aggregated prices provided by CRISIL & ICRA.

##### **Mutual Funds**

Mutual funds units are valued at the last published NAV as per AMFI website for non traded funds and as per the last quoted closing price on the National Stock Exchange Limited (NSE)/BSE Limited (BSE) for listed and traded funds, on the valuation day. NSE is the primary stock exchange. If market prices are not available for traded funds on a particular valuation day, the last available NAV as per AMFI website is considered for valuation.

##### **Impairment of financial assets**

In accordance with Ind AS 109, the Fund uses 'Expected Credit Loss' (ECL) model, for evaluating impairment of financial assets other than those measured at fair value through profit and loss (FVTPL).

Expected credit losses are measured through a loss allowance at an amount equal to:

- The 12-months expected credit losses (expected credit losses that result from those default events on the financial instrument that are possible within 12 months after the reporting date); or
- Full lifetime expected credit losses (expected credit losses that result from all possible default events over the life of the financial instrument)

For receivables, the Fund applies 'simplified approach' which requires expected lifetime losses to be recognised from initial recognition of the receivables. The Fund uses historical default rates to determine impairment loss on the portfolio of receivables. At every reporting date, these historical default rates are reviewed and changes in the forward-looking estimates are analysed.

For other assets, the Fund uses 12-month ECL to provide for impairment loss where there is no significant increase in credit risk. If there is significant increase in credit risk full lifetime ECL is used.

**BARODA BNP PARIBAS MUTUAL FUND****Notes to Financial Statements for the year ended March 31, 2024****3.4 Offsetting financial instruments**

Financial assets and Financial liabilities are offset and the net amount reported in the balance sheet when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis or realise the asset and settle the liability simultaneously. The legally enforceable right must not be contingent on future events and must be enforceable in the normal course of business and in the event of default, insolvency or bankruptcy of the Fund or the counterparty.

**3.5 Foreign currency transactions and balances**

Transactions in foreign currencies are initially recorded in the functional currency at the spot rate of ex-change ruling at the date of the transaction. However, for practical reasons, the Fund uses an average rate if the average approximates the actual rate at the date of the transaction.

Monetary assets and liabilities denominated in foreign currencies are retranslated into the functional currency at the spot rate of exchange at the reporting date. Exchange differences arising on settlement or translation of monetary items are taken to Gain/(Loss) in Foreign currency transactions in revenue account.

**3.6 Equalisation account**

When units are issued or redeemed, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) as on the date of the transaction is determined. Based on the number of units outstanding on the transaction date, the distributable surplus (excluding unit premium reserve, but including balance of distributable surplus at the beginning of the year) associated with each unit is computed. The per unit amount so determined is credited / debited to the equalisation account on issue / redemption of each unit respectively.

The balance in equalisation account is transferred to revenue account at the year-end without affecting the net income of the Scheme.

**3.7 Determination of net asset value**

The net asset value of the units of the Scheme is determined separately for the units issued under the options.

For reporting the net asset values within the portfolio, the Scheme's daily income earned, including realised profit or loss and unrealised gain or loss in the value of investments, and expenses accrued, are allocated to the related plans in proportion to their respective daily net assets arrived at by multiplying day end outstanding units to previous day's closing net asset value.

**3.8 Unit capital**

Unit capital represents the net outstanding units at the balance sheet date, thereby reflecting all transactions relating to the period ended on that date.

Upon issue and redemption of units, the net premium or discount to the face value of units is adjusted against the unit premium reserve of each option, after an appropriate portion of the issue proceeds and redemption payouts is credited/debited to the equalisation account.

**3.9 Taxes**

No income tax provision has been made as the Fund qualifies as a recognized Mutual Fund under section 10(23D) of the Income Tax Act, 1961.

**3.10 Expenses**

a. All expenses are accounted for on accrual basis.

b. New Fund offer (NFO) expenses: New Fund offer expenses for the Schemes are borne by the AMC.

c. Pursuant to SEBI Circular No. SEBI/HO/IMD/DF2/CIR/P/2018/137 dated October 22, 2018, all the Scheme related expenses including commission paid to distributors, by whatever name called and in whatever manner paid, are borne and paid by the Schemes within regulatory limits mandated under regulation 52 of the SEBI (MUTUAL FUNDS) REGULATIONS, 1996.

d. Accrual of expenses, in addition to TER, for distribution expenses incurred for bringing in inflows from beyond top 30 cities (as notified by Association of Mutual Funds of India (AMFI)) is accrued in accordance with regulation 52(6A).

Accrual of addition to TER is discontinued on 01st March 2023.

e. As per the SEBI circular, the schemes have been charged 0.02% per annum towards Investor Education Fund on daily net assets within the maximum SEBI TER limits as per Regulation 52 of SEBI (Mutual Fund) Regulations.

f. Additional amount towards expenses specified in the said Regulation 52 not exceeding 0.05% of the daily net assets of the Scheme wherever exit load has been charged to the schemes.

g. GST on Investment Management and Advisory Fees is charged over and above the cumulative limits as specified above.

h. The cost of borrowing for meeting redemptions have been charged to schemes not exceeding the portfolio return of the borrowing scheme and balance, if any, have been borne by the AMC. With effect from March 23, 2018, as per AMFI best practice guideline circular, cost of borrowing in the schemes of Baroda BNP Paribas Mutual Fund has been charged to the Scheme to the extent of yield to maturity (YTM) / running yield of the Fund as on the previous day and excess, if any, have been borne by the AMC.

**3.11 Cash and cash equivalents**

Cash and cash equivalents in the balance sheet comprise of cash on hand and Tri-Party Repo (including reverse purchase transactions). For the purpose of presentation in the statement of cash flows, cash and cash equivalents includes

Cash on hand, balances with banks in current accounts, deposits placed with scheduled banks (with an original maturity of upto three months) and Tri-Party Repo (including reverse purchase transactions) that are readily convertible to known amounts of cash and which are subject to an insignificant risk of changes in value.

**3.12 Statement of cash flows**

Cash flows are reported using the indirect method, whereby net profit before tax is adjusted for the effects of transactions of non-cash future, any deferrals or accruals of past or future operating cash receipts or payments and item of expenses associated with investing or financing cash flows. The cash flows from operating and financing activities of the Fund are segregated.

**3.13 New standards and interpretations not yet adopted**

There are no standards that are notified and not yet adopted as on the date.

**BARODA BNP PARIBAS MUTUAL FUND**  
**Notes to Financial Statements for the year ended March 31, 2024**  
(All amount in lakhs, unless otherwise stated)

4 Cash and cash equivalents	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Reverse repurchase transactions / Triparty Repo (TREPs)	46.83	-	-
<b>Total</b>	<b>46.83</b>	-	-

5 Balances with Bank/(s)	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Balances with banks in current accounts	0.40	-	-
<b>Total</b>	<b>0.40</b>	-	-

6 Derivative financial instruments receivable	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Stock Futures/ Options	-	-	-
<b>Total</b>	-	-	-

7 Receivables	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Contracts for sale of investments in securities	-	-	-
<b>Total</b>	-	-	-

8 Investments	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Fair Value through profit or loss			
Gold	6,095.82	-	-
<b>Total</b>	<b>6,095.82</b>	-	-

i) All the investments are held in the name of the Scheme, as per clause 7 of Seventh Schedule under Regulations 44(1) of SEBI (Mutual Funds) Regulations, 1996.

ii) Aggregate appreciation and depreciation in the value of investments as computed on net basis are as follows:

Particulars	Baroda BNP Paribas Gold ETF		
	As at March 31, 2024	As at March 31, 2023	As at March 31, 2022
Fair Value through profit or loss			
Gold			
- appreciation	402.30	-	-
- depreciation	-	-	-

iii) The aggregate value of investments acquired and sold/redeemed during the year and these amounts as a percentage of average daily net assets are as follows:

Particulars	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Purchases (excluding collateralised lending/ Reverse Repo and fixed deposits)			
- amount	6,005.47	-	-
- as a percentage of average daily net assets	119.93%	0.00%	0.00%
Sales/Redemptions (excluding collateralised lending/Reverse Repo and fixed deposits)			
- amount	312.18	-	-
- as a percentage of average daily net assets	6.23%	0.00%	0.00%

iv) The details of investments by a Fund in excess of 5% of the net assets of a scheme and investment made by the scheme or by any other scheme for the current year in that Fund and the market value as at 31st March 2024 as per the disclosure requirement under Regulation 25(11) or the SEBI Regulations are disclosed in Annexure I to the financial statements.

v) Outstanding investments in the Sponsor Fund and its Group companies disclosed in 31 (iii)

9 Other Financial assets	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
CCIL margin deposit	1.15	-	-
Interest Accrued	0.04	-	-
<b>Total</b>	<b>1.19</b>	-	-

10 Other Non -Financial assets	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Tax credit receivable	170.80	-	-
<b>Total</b>	<b>170.80</b>	-	-

11 Derivative financial instruments payable	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Stock Futures/ Options	-	-	-
<b>Total</b>	-	-	-

12 Payables	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Payable to other schemes of Mutual Fund	0.01	-	-
<b>Total</b>	<b>0.01</b>	-	-

13 Borrowings	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Loans/Borrowings			
From Triparty Repo (TREPs)	-	-	-
<b>Total</b>	-	-	-

14 Other Financial Liabilities	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Management Fees Payable	0.34	-	-
Registrar Fees and Expenses Payable	0.11	-	-
Custodian Fees Payable	0.28	-	-
Audit Fees Payable	0.02	-	-
Investor Education & Awareness Expenses Payable	0.05	-	-
Provision Exp Marketing Exps	0.22	-	-
<b>Total</b>	<b>1.02</b>	-	-

15 Other Non-Financial Liabilities	Baroda BNP Paribas Gold ETF		
	As at 31 March 2024	As at 31 March 2023	As at 1 April 2022
Particulars			
Statutory taxes payable	0.17	-	-
<b>Total</b>	<b>0.17</b>	-	-

**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

16	Interest	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	CCIL Margin	0.01	-
	Tri-Party Repo/Reverse Repo	1.16	-
	<b>Total</b>	<b>1.17</b>	<b>-</b>

17	Gain on fair value changes	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Gross change on account of Gain on fair value changes (MTM)	402.30	-
	<b>Total</b>	<b>402.30</b>	<b>-</b>

18	Gain on Sale/Redemptions of Investments	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Profit on sale/redemption of investments (Gross)	1.91	-
	<b>Total</b>	<b>1.91</b>	<b>-</b>

19	Other Income	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Load Income	-	-
	<b>Total</b>	<b>-</b>	<b>-</b>

20	Fees and commission expenses	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Management Fees	4.69	-
	GST on Management Fees	0.84	-
	Trusteeship Fees	0.02	-
	<b>Total</b>	<b>5.55</b>	<b>-</b>

21	Loss on fair value changes	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Gross change on account of Loss on fair value changes (MTM)	-	-
	<b>Total</b>	<b>-</b>	<b>-</b>

22	Loss on Sale/Redemptions of Investments	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Loss on sale/redemption of investments (Gross)	1.68	-
	<b>Total</b>	<b>1.68</b>	<b>-</b>

23	Other expenses	Baroda BNP Paribas Gold ETF	
	Particulars	Period Ended March 31, 2024	Period Ended March 31, 2023
	Custodian Fees and Expenses	0.90	-
	Registrar Fees and Expenses	0.19	-
	Audit Fees	0.03	-
	Investor Education and Awareness expenses	0.15	-
	Other Operating expenses	0.15	-
	Marketing/Publicity/Advertisement Expenses	0.25	-
	Printing & Stationery Expenses	0.01	-
	<b>Total</b>	<b>1.68</b>	<b>-</b>

SR. NO.	PARTICULARS	Baroda BNP Paribas Gold ETF		
		HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
<b>1</b>	<b>Gross Income Per Unit Broken Up Into The Following Components:</b>			
1a	Income Other Than Profit On Sale Of Investments	0.01	-	-
1b	Profit On Inter Scheme Transfer/Sale Of Investments	-	-	-
1c	Profit On Sale Of Investments To Third Party	0.02	-	-
1d	Transfer To Revenue Account From Previous Years' Reserve	-	-	-
	<b>Gross Income</b>	<b>0.03</b>	<b>-</b>	<b>-</b>
<b>2</b>	<b>Expenses</b>			
2a	Aggregate Of Expenses, Writeoff, Amortisation And Charges	0.48	-	-
2b	Loss On Inter Scheme Transfer/Sale Of Investments	-	-	-
2c	Loss On Sale Of Investments To Third Party	0.02	-	-
	<b>Gross Expenses</b>	<b>0.50</b>	<b>-</b>	<b>-</b>
<b>3</b>	<b>Net Income</b>	<b>-0.06</b>	<b>-</b>	<b>-</b>
<b>4</b>	<b>Net Unrealised Appreciation/(Depreciation) In Value Of Investments</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>5</b>	<b>Net Asset Value Per Unit At The End Of The Period</b>			
	Regular Plan - Growth Option	66.6063	-	-
	Regular Plan - IDCW Option	-	-	-
	Regular Plan - Daily IDCW Option	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-
	Defunct Plan - Growth Option	-	-	-
	Defunct Plan - IDCW Option	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-
	Direct Plan - Growth Option	-	-	-
	Direct Plan - IDCW Option	-	-	-
	Direct Plan - Daily IDCW Option	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-
<b>6</b>	<b>Repurchase And Reissue Price:</b>			
a	<b>Highest During The Year</b>			
	Regular Plan - Growth Option	66.6087	-	-
	Regular Plan - IDCW Option	-	-	-
	Regular Plan - Daily IDCW Option	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-
	Defunct Plan - Growth Option	-	-	-
	Defunct Plan - IDCW Option	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-
	Direct Plan - Growth Option	-	-	-
	Direct Plan - IDCW Option	-	-	-
	Direct Plan - Daily IDCW Option	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-

SR. NO.	PARTICULARS	Baroda BNP Paribas Gold ETF		
		HISTORICAL PER UNIT STATISTICS		
		April 1, 2023 to March 31, 2024	April 1, 2022 to March 31, 2023	April 1, 2021 to March 31, 2022
b	<b>Lowest During The Year</b>			
	Regular Plan - Growth Option	61.1322	-	-
	Regular Plan - IDCW Option	-	-	-
	Regular Plan - Daily IDCW Option	-	-	-
	Regular Plan - Weekly IDCW Option	-	-	-
	Regular Plan - Monthly IDCW Option	-	-	-
	Regular Plan - Quarterly IDCW Option	-	-	-
	Regular Plan - Half Yearly IDCW Option	-	-	-
	Regular Plan - Annual IDCW Option	-	-	-
	Defunct Plan - Growth Option	-	-	-
	Defunct Plan - IDCW Option	-	-	-
	Defunct Plan - Daily IDCW Option	-	-	-
	Defunct Plan - Weekly IDCW Option	-	-	-
	Defunct Plan - Monthly IDCW Option	-	-	-
	Defunct Plan - Quarterly IDCW Option	-	-	-
	Defunct Plan - Annual IDCW Option	-	-	-
	Direct Plan - Growth Option	-	-	-
	Direct Plan - IDCW Option	-	-	-
	Direct Plan - Daily IDCW Option	-	-	-
	Direct Plan - Weekly IDCW Option	-	-	-
	Direct Plan - Monthly IDCW Option	-	-	-
	Direct Plan - Quarterly IDCW Option	-	-	-
	Direct Plan - Half Yearly IDCW Option	-	-	-
	Direct Plan - Annual IDCW Option	-	-	-
	Unclaimed IDCW - Greater than 3 years	-	-	-
	Unclaimed IDCW - Up to 3 Yrs	-	-	-
	Unclaimed Redemption - Greater than 3 years	-	-	-
	Unclaimed Redemption - Up to 3 Yrs	-	-	-
7	<b>Per Unit, Ratio Of Expenses To Average Net Assets By Percentage</b> (Excluding loss on Sale /transfer/ depreciation of investments)	0.48%	0.00%	0.00%
8	<b>Per Unit, Ratio Of Gross Income To Average Net Assets By Percentage</b> (Net of loss in sale/transfer of investments and excluding Transfer To Revenue Account From Previous Years' Reserve)	-0.12%	0.00%	0.00%



**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

**24 MANAGEMENT AND TRUSTEESHIP FEE**

The Scheme pays fees for investment management services (excluding goods & services tax) under an agreement with the AMC, which provides for computation of such fee as a percentage of the Scheme's average daily net assets, after excluding the net asset value of the investments by the AMC in the scheme and net asset value of investment made in other schemes, if any.

Particulars	Management Fees at annualised average rate	
	Year Ended March 31, 2024	Year Ended March 31, 2023
Baroda BNP Paribas Medium Duration Fund	0.56	0.50
Baroda BNP Paribas Low Duration Fund	0.21	0.22
Baroda BNP Paribas Dynamic Bond Fund	0.54	0.53
Baroda BNP Paribas Corporate Bond Fund	0.12	0.17
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	0.11	0.07
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	0.08	0.02
Baroda BNP Paribas Mid Cap Fund	0.41	0.48
Baroda BNP Paribas Large Cap Fund	0.71	0.71
Baroda BNP Paribas ELSS Tax Saver Fund	0.83	0.88
Baroda BNP Paribas Conservative Hybrid Fund	0.45	0.61
Baroda BNP Paribas Arbitrage Fund	0.26	0.32
Baroda BNP Paribas Aggressive Hybrid Fund	0.43	0.49
Baroda BNP Paribas Focused Fund	0.34	0.45
Baroda BNP Paribas India Consumption Fund	0.51	0.63
Baroda BNP Paribas Aqua Fund of Fund	0.17	0.31
Baroda BNP Paribas Flexi Cap Fund	0.43	0.15
Baroda BNP Paribas Multi Asset Fund	0.27	0.20
Baroda BNP Paribas Multi Cap Fund	0.79	0.90
Baroda BNP Paribas Gilt Fund	0.07	0.37
Baroda BNP Paribas Liquid Fund	0.13	0.11
Baroda BNP Paribas Short Duration Fund	0.28	0.29
Baroda BNP Paribas Banking & Financial Services Fund	0.92	1.20
Baroda BNP Paribas Credit Risk Fund	0.63	0.60
Baroda BNP Paribas Ultra Short Duration Fund	0.20	0.08
Baroda BNP Paribas Balanced Advantage Fund	0.52	0.46
Baroda BNP Paribas Overnight Fund	0.04	0.03
Baroda BNP Paribas Money Market Fund	0.17	0.14
Baroda BNP Paribas Equity Savings Fund	1.17	1.19
Baroda BNP Paribas Large & Mid Cap Fund	0.74	0.85
Baroda BNP Paribas Banking and PSU Bond Fund	0.26	0.23
Baroda BNP Paribas Business Cycle Fund	0.91	0.49
Baroda BNP Paribas Floater Fund	0.11	Not Applicable
Baroda BNP Paribas Innovation Fund	0.16	Not Applicable
Baroda BNP Paribas Value Fund	0.15	Not Applicable
Baroda BNP Paribas Small Cap Fund	0.14	Not Applicable
Baroda BNP Paribas Nifty 50 Index Fund	0.01	Not Applicable
Baroda BNP Paribas Gold ETF	0.31	Not Applicable

The Trustee fees be charged 1.25% p.a. (annualized basis) on daily net assets of the schemes, subject to maximum of Rs.99 lacs per annum for all the schemes of Baroda BNP Paribas Mutual Fund put together, for the financial year April 01, 2023 to March 31, 2024 (calculated on a monthly basis).

**25 INCOME AND EXPENDITURE**

The total income and expenditure and these amounts as a percentage of the scheme's average daily net assets on an annualised basis are provided below:

For the year ended at Reporting date i.e March 31, 2024

Scheme Name	Income		Expenditure at Plan Level				Expenditure at Plan level as % to average daily net assets			
	Total	% to average daily net assets (annualised)	Regular Plan*	Direct Plan	Unclaimed Amounts Plan	Total	Regular Plan*	Direct Plan	Unclaimed Amounts Plan	Total
	Amount		Amount	Amount	Amount	Amount				
Baroda BNP Paribas Medium Duration Fund	273.10	8.12	23.74	6.48	-	30.22	0.95	0.76	-	0.90
Baroda BNP Paribas Low Duration Fund	1,456.47	7.73	173.76	8.52	-	182.28	1.07	0.33	-	0.97
Baroda BNP Paribas Dynamic Bond Fund	1,268.33	8.96	188.89	21.68	-	210.57	1.69	0.73	-	1.49
Baroda BNP Paribas Corporate Bond Fund	1,134.72	8.01	6.54	26.61	-	33.15	0.56	0.20	-	0.23
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	1,088.18	7.11	39.62	12.37	-	51.99	0.47	0.18	-	0.34
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	398.96	7.64	19.05	2.08	-	21.13	0.47	0.18	-	0.40
Baroda BNP Paribas Mid Cap Fund	59,903.71	39.78	2,902.46	64.78	-	2,967.24	2.07	0.61	-	1.97
Baroda BNP Paribas Large Cap Fund	56,850.81	36.35	2,887.56	187.76	-	3,075.32	2.11	0.96	-	1.97
Baroda BNP Paribas ELSS Tax Saver Fund	27,871.42	37.33	1,637.36	36.11	-	1,673.47	2.29	1.11	-	2.24
Baroda BNP Paribas Conservative Hybrid Fund	8,433.22	14.80	1,167.55	8.13	-	1,175.68	2.10	0.63	-	2.06
Baroda BNP Paribas Arbitrage Fund	3,857.87	8.40	220.92	97.90	-	318.82	1.07	0.39	-	0.69
Baroda BNP Paribas Aggressive Hybrid Fund	27,262.85	31.40	1,767.63	43.85	-	1,811.48	2.22	0.60	-	2.09
Baroda BNP Paribas Focused Fund	15,563.98	35.17	1,001.27	4.17	-	1,005.44	2.30	0.52	-	2.27
Baroda BNP Paribas India Consumption Fund	36,647.37	34.17	2,196.71	46.61	-	2,243.33	2.18	0.73	-	2.09
Baroda BNP Paribas Aqua Fund of Fund	1,527.32	20.27	99.29	5.97	-	105.25	1.55	0.53	-	1.40
Baroda BNP Paribas Flexi Cap Fund	46,587.29	35.87	2,595.22	37.85	-	2,633.07	2.10	0.63	-	2.03
Baroda BNP Paribas Multi Asset Fund	34,128.83	27.29	2,573.01	5.17	-	2,578.19	2.08	0.43	-	2.06
Baroda BNP Paribas Multi Cap Fund	76,981.19	39.69	3,876.10	87.48	-	3,963.58	2.09	1.07	-	2.04
Baroda BNP Paribas Gilt Fund	9,740.32	9.11	84.30	128.73	-	213.03	0.44	0.15	-	0.20
Baroda BNP Paribas Liquid Fund	64,682.24	7.18	275.63	1,532.72	-	1,808.36	0.30	0.19	-	0.20
Baroda BNP Paribas Short Duration Fund	1,844.92	8.05	172.68	25.37	-	198.05	1.04	0.40	-	0.86
Baroda BNP Paribas Banking & Financial Services Fund	2,542.98	26.22	216.25	6.91	-	223.16	2.37	1.22	-	2.30
Baroda BNP Paribas Credit Risk Fund	1,502.86	9.08	200.19	32.87	-	233.06	1.59	0.83	-	1.41
Baroda BNP Paribas Ultra Short Duration Fund	7,990.07	7.43	110.03	241.96	-	351.99	0.46	0.29	-	0.33
Baroda BNP Paribas Balanced Advantage Fund	89,037.93	26.16	6,172.17	119.04	-	6,291.21	1.91	0.73	-	1.85
Baroda BNP Paribas Overnight Fund \$	5,401.11	6.66	50.00	148.01	6.15	204.16	0.29	0.24	0.24	0.25
Baroda BNP Paribas Money Market Fund	521.29	7.21	8.59	12.09	-	20.68	0.38	0.24	-	0.29
Baroda BNP Paribas Equity Savings Fund	4,297.89	18.21	571.68	10.21	-	581.89	2.50	1.48	-	2.47
Baroda BNP Paribas Large & Mid Cap Fund	36,083.08	41.25	1,891.50	42.02	-	1,933.53	2.27	1.02	-	2.21
Baroda BNP Paribas Banking and PSU Bond Fund	237.18	7.57	17.01	3.94	-	20.95	0.80	0.39	-	0.67
Baroda BNP Paribas Business Cycle Fund	16,295.19	39.45	984.20	13.89	-	998.09	2.45	1.19	-	2.42
Baroda BNP Paribas Floater Fund	385.51	8.30	3.93	9.77	-	13.70	0.64	0.24	-	0.29
Baroda BNP Paribas Innovation Fund	2,949.37	42.12	148.07	0.46	-	148.52	2.16	0.35	-	2.12
Baroda BNP Paribas Value Fund	47,200.27	35.92	2,624.99	2.35	-	2,627.34	2.01	0.29	-	2.00
Baroda BNP Paribas Small Cap Fund	17,431.38	32.60	1,070.99	4.42	-	1,075.41	2.06	0.31	-	2.01
Baroda BNP Paribas Nifty 50 Index Fund	216.24	17.02	6.20	0.21	-	6.41	0.55	0.15	-	0.50
Baroda BNP Paribas Gold ETF	1.40	0.09	7.22	-	-	7.22	0.48	-	-	0.48

\* Represents other than Direct Plan

\$ In Baroda BNP Paribas Overnight Fund, Expenditure at Plan Level in Unclaimed amounts plan, does not include Rs. 43.62 Lacs, which is income of Unclaimed Plans above 3 years transferred to Investor Education and Awareness Fund.

For the year ended at Reporting date i.e March 31, 2023

Scheme Name	Income		Expenditure at Plan level				Expenditure at Plan level as % to average daily net assets			
	Total	% to average daily net assets (annualised)	Regular Plan*	Direct Plan	Unclaimed Amounts Plan	Total	Regular Plan*	Direct Plan	Unclaimed Amounts Plan	Total
	Amount		Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount
Baroda BNP Paribas Medium Duration Fund	228.61	8.21	7.70	1.59	-	9.28	0.45	0.15	-	0.33
Baroda BNP Paribas Low Duration Fund	46.34	34.63	0.44	0.05	-	0.49	0.45	0.14	-	0.37
Baroda BNP Paribas Dynamic Bond Fund	2,226.70	1.88	2,397.98	60.25	-	2,458.23	2.18	0.71	-	2.07
Baroda BNP Paribas Corporate Bond Fund	5,301.55	3.98	2,534.53	162.53	-	2,697.07	2.17	0.97	-	2.02
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	-1,156.86	-1.71	1,533.49	32.75	-	1,566.24	2.37	1.18	-	2.32
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	2,312.74	4.60	1,085.69	10.98	-	1,096.67	2.22	0.82	-	2.18
Baroda BNP Paribas Mid Cap Fund	2,577.92	5.31	277.39	109.68	-	387.08	1.09	0.47	-	0.80
Baroda BNP Paribas Large Cap Fund	2,676.73	3.47	1,635.48	39.19	-	1,674.67	2.29	0.68	-	2.17
Baroda BNP Paribas ELSS Tax Saver Fund	341.59	1.26	644.45	4.51	-	648.96	2.43	0.67	-	2.39
Baroda BNP Paribas Conservative Hybrid Fund	4,621.83	5.13	1,921.33	46.41	-	1,967.74	2.27	0.88	-	2.19
Baroda BNP Paribas Arbitrage Fund	-96.63	-1.01	132.59	6.83	-	139.42	1.58	0.59	-	1.46
Baroda BNP Paribas Aggressive Hybrid Fund	-2,315.74	-2.63	1,773.12	12.62	-	1,785.75	2.11	0.30	-	2.03
Baroda BNP Paribas Focused Fund	739.72	1.98	784.19	1.82	-	786.01	2.13	0.38	-	2.10
Baroda BNP Paribas India Consumption Fund	-4,376.37	-2.65	3,509.22	74.12	-	3,583.34	2.21	1.22	-	2.17
Baroda BNP Paribas Aqua Fund of Fund	443.35	9.50	26.56	13.00	-	39.56	1.19	0.54	-	0.85
Baroda BNP Paribas Flexi Cap Fund	39,321.80	5.78	262.83	954.51	-	1,217.35	0.26	0.16	-	0.18
Baroda BNP Paribas Multi Asset Fund	1,181.93	3.96	230.67	31.56	-	262.23	1.03	0.42	-	0.88
Baroda BNP Paribas Multi Cap Fund	500.74	7.92	154.35	7.33	-	161.68	2.63	1.59	-	2.56
Baroda BNP Paribas Gilt Fund	1,237.92	6.32	253.29	27.77	-	281.07	1.58	0.79	-	1.44
Baroda BNP Paribas Liquid Fund	2,564.67	6.06	46.36	48.55	-	94.91	0.36	0.17	-	0.22
Baroda BNP Paribas Short Duration Fund	17,118.13	5.22	6,130.82	86.27	-	6,217.09	1.95	0.67	-	1.90
Baroda BNP Paribas Banking & Financial Services Fund	7.60	-	-	-	-	-	-	-	-	-
Baroda BNP Paribas Credit Risk Fund	3,838.27	5.47	32.55	116.39	4.93	153.87	0.25	0.21	0.21	0.22
Baroda BNP Paribas Ultra Short Duration Fund	392.90	6.50	8.36	8.16	-	16.53	0.37	0.21	-	0.27
Baroda BNP Paribas Balanced Advantage Fund	1,434.96	4.94	705.27	7.49	-	712.76	2.47	1.51	-	2.45
Baroda BNP Paribas Overnight Fund \$	157.64	2.01	41.99	8.16	-	50.15	0.76	0.36	-	0.64
Baroda BNP Paribas Money Market Fund	1,917.53	2.48	1,695.82	9.42	-	1,705.24	2.23	0.70	-	2.21

\$ In Baroda BNP Paribas Overnight Fund, Expenditure at Plan Level in Unclaimed amounts plan, does not include Rs. 54.96 Lacs, which is income of Unclaimed Plans above 3 years transferred to Investor Education and Awareness Fund.

**26 TRANSACTIONS COVERED BY REGULATION 25(8) OF THE SEBI REGULATION WITH THE SPONSOR OR ASSOCIATE OF THE SPONSOR**

**Commission paid for procuring unit capital**

Please refer Annexure II

**Brokerage on securities transactions**

Please refer Annexure III

**Subscriptions to Issues Lead Managed by the Sponsor or its associates.**

**For Financial Year 2023-24:**

Name of the Scheme	Name of the Associate	Type of Security	Amount
Baroda BNP Paribas Value Fund	BNP Paribas Securities India Pvt Ltd.	Equity Shares	202.91
Baroda BNP Paribas Large Cap Fund	BNP Paribas Securities India Pvt Ltd.	Equity Shares	202.91
Baroda BNP Paribas Banking & Financial Services Fund	BOB Capital Markets Ltd.	Equity Shares	179.88
Baroda BNP Paribas Large & Mid Cap Fund	BOB Capital Markets Ltd.	Equity Shares	833.55
Baroda BNP Paribas Conservative Hybrid Fund	BOB Capital Markets Ltd.	Equity Shares	40.06
Baroda BNP Paribas Value Fund	BOB Capital Markets Ltd.	Equity Shares	106.83
Baroda BNP Paribas Small Cap Fund	BOB Capital Markets Ltd.	Equity Shares	133.53
Baroda BNP Paribas Balanced Advantage Fund	BOB Capital Markets Ltd.	Equity Shares	133.53
Baroda BNP Paribas Equity Savings Fund	BOB Capital Markets Ltd.	Equity Shares	20.03

**For Financial Year 2022-23: Nil**

**27 NET ASSET VALUE**

Net asset value of each scheme please refer Annexure IV.

The net asset value of the Scheme's unit is determined separately for units issued under the options after including the respective unit capital and reserves and surplus.

The net asset value disclosed above represents the computed NAV as on balance sheet date, and not the last declared NAV. The difference in the declared NAV and computed NAV is on account of additional CCIL charges and foreign exchange conversion charges accounted subsequently.

**28 CONTINGENT LIABILITIES**

**As on March 31, 2024**

Scheme Name	Security Name	Quantity	Issue Price (Face Value + Premium)	Amount Called & Paid	Uncalled Amount	Total Uncalled Liability
		(Units)	(Rupees Per Unit)	(Rupees Per Unit)	(Rupees Per Unit)	(Rupees in Lakhs)
BBP Large Cap Fund	Grasim Ind. Ltd. (Partly Paid Shares)	3578	1812	453	1359	48.63
BBP Aggressive Hybrid Fund	Grasim Ind. Ltd. (Partly Paid Shares)	1431	1812	453	1359	19.45
BBP Multi Asset Fund	Grasim Ind. Ltd. (Partly Paid Shares)	2504	1812	453	1359	34.03
BBP Value Fund	Grasim Ind. Ltd. (Partly Paid Shares)	3578	1812	453	1359	48.63

(31 March, 2023 - Nil).

**29 UNCLAIMED DIVIDEND AND UNCLAIMED REDEMPTION**

Unclaimed Dividend and Unclaimed Redemption includes unencashed redemption and dividend warrant/ cheque/ demand draft whose validity has expired and are outstanding as at the Balance Sheet date and the income accrued on investments of such balances from the date of expiry to end of three years from the date of issue of such warrant/ cheque/ demand draft. The balances in unclaimed redemption and unclaimed dividend is included in the TREPS as at 31 March 2024 and in Balances with banks as on 31 March 2024. The balances and counts of unclaimed dividend and unclaimed redemption is provided in Annexure V.

**30 INVESTOR EDUCATION FUND (IEF) & INVESTOR EDUCATION & AWARENESS INITIATIVE (IEAI)**

Income earned on investment of unclaimed redemption and dividend which has been outstanding for more than 3 years. Investor Education & Awareness Initiative – An annual charge of 2 bps of daily NAV being part of total recurring expenses is set aside for IEAI as mandated by SEBI vide circular No CIR/IMD/DF/21/2012 dated September 13, 2012. The cumulative balance of the IEF and IEAI is transferred on periodic basis to a separate bank account maintained for this purpose. These funds are utilized by the AMC in accordance with SEBI regulations and policy approved by the Trustees. The balances pending utilization are deployed in money – market instruments.

The movement is as follows:-

Particulars	BARODA BNP PARIBAS MUTUAL FUND		
	As At March 31, 2024	As At March 31, 2023	As At April 1, 2022
Opening Balance	733.45	572.43	421.18
Additions during the current year	634.57	465.24	416.82
Less – Utilizations during the current year	184.38	74.66	60.91
Less -50% balance transfer to AMFI	318.63	229.56	204.66
Closing Balance	865.01	733.45	572.43

31 RELATED PARTY DISCLOSURE

i Names of related parties (with whom transactions were carried out during the year):

Name of related party	Nature of relationship
BNP Paribas Asset Management Asia Limited	Sponsor of the Fund
Bank of Baroda	Sponsor of the Fund
Baroda BNP Paribas Trustee India Private Limited	Trustee of the Fund
Baroda BNP Paribas Asset Management India Private Limited	The Scheme's asset manager
BNP Paribas Funds Aqua (Lux)	Scheme covered under related party
Baroda BNP Paribas Medium Duration Fund	The Scheme's asset manager company
Baroda BNP Paribas Low Duration Fund	The Scheme's asset manager company
Baroda BNP Paribas Dynamic Bond Fund	The Scheme's asset manager company
Baroda BNP Paribas Corporate Bond Fund	The Scheme's asset manager company
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	The Scheme's asset manager company
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	The Scheme's asset manager company
Baroda BNP Paribas Mid Cap Fund	The Scheme's asset manager company
Baroda BNP Paribas Large Cap Fund	The Scheme's asset manager company
Baroda BNP Paribas ELSS Tax Saver Fund	The Scheme's asset manager company
Baroda BNP Paribas Conservative Hybrid Fund	The Scheme's asset manager company
Baroda BNP Paribas Arbitrage Fund	The Scheme's asset manager company
Baroda BNP Paribas Aggressive Hybrid Fund	The Scheme's asset manager company
Baroda BNP Paribas Focused Fund	The Scheme's asset manager company
Baroda BNP Paribas India Consumption Fund	The Scheme's asset manager company
Baroda BNP Paribas Aqua Fund of Fund	The Scheme's asset manager company
Baroda BNP Paribas Flexi Cap Fund	The Scheme's asset manager company
Baroda BNP Paribas Multi Asset Fund	The Scheme's asset manager company
Baroda BNP Paribas Multi Cap Fund	The Scheme's asset manager company
Baroda BNP Paribas Gilt Fund	The Scheme's asset manager company
Baroda BNP Paribas Liquid Fund	The Scheme's asset manager company
Baroda BNP Paribas Short Duration Fund	The Scheme's asset manager company
Baroda BNP Paribas Banking & Financial Services Fund	The Scheme's asset manager company
Baroda BNP Paribas Credit Risk Fund	The Scheme's asset manager company
Baroda BNP Paribas Ultra Short Duration Fund	The Scheme's asset manager company
Baroda BNP Paribas Balanced Advantage Fund	The Scheme's asset manager company
Baroda BNP Paribas Overnight Fund	The Scheme's asset manager company
Baroda BNP Paribas Money Market Fund	The Scheme's asset manager company
Baroda BNP Paribas Equity Savings Fund	The Scheme's asset manager company
Baroda BNP Paribas Large & Mid Cap Fund	The Scheme's asset manager company
Baroda BNP Paribas Banking and PSU Bond Fund	The Scheme's asset manager company
Baroda BNP Paribas Business Cycle Fund	The Scheme's asset manager company
Baroda BNP Paribas Floater Fund	The Scheme's asset manager company
Baroda BNP Paribas Innovation Fund	The Scheme's asset manager company
Baroda BNP Paribas Value Fund	The Scheme's asset manager company
Baroda BNP Paribas Small Cap Fund	The Scheme's asset manager company
Baroda BNP Paribas Nifty 50 Index Fund	The Scheme's asset manager company
Baroda BNP Paribas Gold ETF	The Scheme's asset manager company

ii Details of transaction with related parties are as under:

Payment of Commission for Distribution and Sale of Units to associates/related parties/group companies of Sponsor/AMC  
Please refer Annexure II

Brokerage paid to associates/related parties/group companies of Sponsor/Asset Management Company on investments transactions:  
Please refer Annexure III

Payment of bank charges  
Please refer Annexure VI

iii Balance as at

Outstanding investments in the Sponsor company and its group companies at market value as at:

Scheme Name	Name of related party	As At March 31, 2024	As At March 31, 2023	As At April 1, 2022
Baroda BNP Paribas Mid Cap Fund	Bank of Baroda	-	-	530.10
Baroda BNP Paribas Multi Cap Fund	Bank of Baroda	-	-	3,693.96
Baroda BNP Paribas Banking & Financial Services Fund	Bank of Baroda	-	-	111.60
Baroda BNP Paribas Arbitrage Fund	Bank of Baroda	409.34	-	-
Baroda BNP Paribas Balanced Advantage Fund	Bank of Baroda	500.73	503.42	5,143.12
Baroda BNP Paribas Balanced Advantage Fund	India Infradebt Ltd.	2,489.04	-	-

iv Refer Note 24 for details of Management Fees and Trusteeship fees

v Refer Note 26 for Disclosure under SEBI (Mutual Funds) Regulations, 1996, Regulation 25(8) of transaction with associates.

vi Investment in Securities of Associates and Group Companies.

For Financial Year 2023-24:

Portfolio	Instrument Name	Total Deal Value
Baroda BNP Paribas Arbitrage Fund	Bank of Baroda	5,488.47
Baroda BNP Paribas Conservative Hybrid Fund	India Infradebt Ltd. 8.05% 24JUL28 NCD	1,000.00
Baroda BNP Paribas Balanced Advantage Fund	India Infradebt Ltd. 8.05% 24JUL28 NCD	1,500.00
Baroda BNP Paribas Ultra Short Duration Fund	Sharekhan Ltd.	2,440.85
Baroda BNP Paribas Liquid Fund	Sharekhan Ltd.	12,273.68

For Financial Year 2022-23:

Portfolio	Instrument Name	Total Deal Value
BBP Balanced Advantage Fund	Bank of Baroda	1,025.54
BBP Large & Mid Cap Fund	Bank of Baroda	969.19
BBP Arbitrage Fund	Bank of Baroda	938.46
Baroda BNP Paribas Arbitrage Fund	Bank of Baroda	113.34

Note- Excluding derivatives

vii Investments made by Major Shareholder of AMC and its subsidiaries in the Schemes : Nil for Financial Year 2023-24 and for Financial Year 2022-23

viii List of the schemes in which Major Shareholder of AMC and its subsidiaries hold in excess of 5% of the net assets as of Balance sheet date.

Details of large holdings (over 25% of the NAV of the Scheme) as on March 31, 2024.

Scheme Name/Plan	No of Investors	Holding as % to Net Assets
Baroda BNP Paribas Floater Fund	1	29.03%
Baroda BNP Paribas Ultra Short Duration Fund	1	31.98%
Baroda BNP Paribas Money Market Fund	1	38.03%

Details of large holdings (over 25% of the NAV of the Scheme) as on March 31, 2023 - Nil

ix Detail of Investments held by the AMC in various Schemes of the Fund.

Please refer Annexure VII

x Inter-scheme transactions - Nil for Financial Year 2023-24 and for Financial Year 2022-23.

xi Investment by one scheme in another scheme during the year.

Please refer Annexure VIII

xii Purchase and Sale of Securities where Counterparty is sponsor and group companies of sponsor - Please refer Annexure III

**32 SEGMENT REPORTING**

Operating segments are reported in a manner consistent with the internal reporting provided to the chief operating decision maker (CODM). The CODM's function is to allocate the resources of the Fund and assess the performance of the operating segments of the Fund.

The Scheme operates only in one segment i.e. to primarily generate returns, based on Schemes' Investment Objectives and there is no separate reportable segment. All assets of the Fund are domiciled in India. There are no customers contributing in excess of 10% of the total revenue of the Fund.

**33 SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRYWISE CLASSIFICATION (REFER ANNEXURE II)**

**34 Details of outstanding borrowings by schemes of Baroda BNP Paribas Mutual Fund are as follows:**

Outstanding as on March 31, 2024:

Scheme Name	Entity name	Date of Borrowing	Date of Repayment	Amount borrowed	Rate of Interest (%)	Borrowings outstanding as on 31-Mar-2024
Baroda BNP Paribas Liquid Fund	Clearing Corporation Of India	28-Mar-24	02-Apr-24	49,953	6.87	49,953
Baroda BNP Paribas Liquid Fund	Clearing Corporation Of India	28-Mar-24	02-Apr-24	39,962	6.95	39,962
Baroda BNP Paribas Liquid Fund	Clearing Corporation Of India	28-Mar-24	02-Apr-24	7,268	6.91	7,268

Outstanding as on March 31, 2023: Nil

**35 Derivative Disclosure**

Please refer Annexure IX

**36 DETAILS OF SEGREGATED PORTFOLIO:**

Creation Date: 06-Mar-2020

Impact on NAV:

Baroda BNP Paribas Medium Duration Fund (Erstwhile scheme Baroda Treasury Advantage Fund merged with Baroda BNP Medium Duration Fund)				
Impact on NAV				
Plan	05-Mar-20	06-Mar-20	Reduction in NAV %	Units Balance
Plan A - Daily Dividend Option	741.2879	579.5099	21.8239%	21,461.745
Plan A - Growth Option	1,564.3040	1,222.9117	21.8239%	3,25,794.272
Plan A - Monthly Dividend Option	719.9837	562.8551	21.8239%	1,465.098
Plan A - Quarterly Dividend Option	743.0315	580.8730	21.8239%	1,359.288
Plan A - Weekly Dividend Option	719.2600	562.2893	21.8239%	1,697.030
Regular Plan - Daily Dividend Option	723.9407	565.9485	21.8239%	1,537.886
Regular Plan - Growth Option	1,525.5402	1,192.6077	21.8239%	4,841.171
Regular Plan - Monthly Dividend Option	719.9857	562.8567	21.8239%	69.084
Regular Plan - Weekly Dividend Option	719.1758	562.2145	21.8252%	1.007
Plan B (Direct) - Daily Dividend Option	727.4959	568.7327	21.8232%	20,086.241
Plan B (Direct) - Growth Option	1,600.1742	1,250.9642	21.8232%	1,42,576.836
Plan B (Direct) - Monthly Dividend Option	721.9106	564.3663	21.8232%	793.177
Plan B (Direct) - Quarterly Dividend Option	753.3077	588.9115	21.8232%	141.427
Plan B (Direct) - Weekly Dividend Option	721.1469	563.7692	21.8233%	98.569

Baroda BNP Paribas Credit Risk Fund (Erstwhile known as Baroda Credit Risk Fund)				
Impact on NAV				
Plan	05-Mar-20	06-Mar-20	Reduction in NAV %	Units Balance
Plan A - Growth Option	14.5034	14.1784	2.2409%	30,84,51,698.020
Plan A - Monthly Dividend	10.0914	9.8653	2.2405%	28,51,636.660
Plan A - Quarterly Dividend	10.2904	10.0598	2.2409%	6,25,640.194
Plan B - Direct Growth Option	15.3235	14.9805	2.2384%	7,01,61,542.509
Plan B - Direct Monthly Dividend	10.6780	10.4390	2.2382%	2,20,006.792
Plan B Direct Quarterly Dividend	10.9249	10.6803	2.2389%	44,883.168

Investments held in segregated portfolio:

Scheme Name	Security Name	Market Value as on 31-Mar-2023
Baroda BNP Paribas Medium Duration Fund - Segregated Portfolio	Yes Bank 09.00% (Perpetual BASEL III compliant Additional Tier I) 18-Oct-2022	Nil
Baroda BNP Paribas Credit Risk Fund - Segregated Portfolio	Yes Bank 09.00% (Perpetual BASEL III compliant Additional Tier I) 18-Oct-2022	Nil

**37 Securities pledged with CCIL**

As on March 31, 2024

Security Name	Aggregate Fair Value (Rs in Crores)	Face Value Rs. In Crores	Scheme	Segment
7.38% GS 2027	1.01	1.00	BBP Medium Duration Fund	Default Fund: Triparty Repo
7.17% GS 2028	1.40	1.40	BBP Balanced Advantage Fund	Default Fund: Triparty Repo
7.38% GS 2027	1.12	1.11	BBP Medium Duration Fund	Triparty Repo
02/05/2024 MATURING 91 DTB	273.29	275.00	BBP Liquid Fund	Triparty Repo
25/04/2024 MATURING 91 DTB	149.27	150.00	BBP Liquid Fund	Triparty Repo
09/05/2024 MATURING 91 DTB	248.13	250.00	BBP Liquid Fund	Triparty Repo
06/06/2024 MATURING 91 DTB	493.58	500.00	BBP Liquid Fund	Triparty Repo
18/04/2024 MATURING 91 DTB	1.99	2.00	BBP Overnight Fund	Triparty Repo
7.18% GS 2033	15.13	15.00	BBP Dynamic Bond Fund	Securities
02/05/2024 MATURING 91 DTB	49.69	50.00	BBP Liquid Fund	Securities
7.38% GS 2027	24.11	23.89	BBP Medium Duration Fund	Securities
18/04/2024 MATURING 91 DTB	2.99	3.00	BBP Overnight Fund	Securities
7.38% GS 2027	3.88	4.00	BBP Aggressive Hybrid Fund	Default Fund: Securities segment
7.18% GS 2033	1.01	1.00	BBP Dynamic Bond Fund	Default Fund: Securities segment

As on March 31, 2023

Security Name	Aggregate Fair Value (Rs in Crores)	Face Value Rs. In Crores	Scheme	Segment
7.17% GS 2028	1.40	1.40	BBP Balanced Advantage Fund	Default Fund: Triparty Repo
7.26% GOI - 22-Aug-2032	1.99	2.00	BBP Dynamic Bond Fund	Securities segment
7.26% GOI - 22-Aug-2032	2.99	3.00	BBP Gilt Fund	Securities segment
5.22% GOI - 15-Jun-2025	3.86	4.01	BBP Short Duration Fund	Triparty Repo
5.22% GOI - 15-Jun-2025	3.07	3.19	BBP Balanced Advantage Fund	Triparty Repo
5.22% GOI - 15-Jun-2025	4.81	5.00	BBP Conservative Hybrid Fund	Triparty Repo
5.22% GOI - 15-Jun-2025	0.10	0.10	BBP Corporate Bond Fund	Triparty Repo
5.22% GOI - 15-Jun-2025	2.52	2.62	BBP Low Duration Fund	Triparty Repo
5.22% GOI - 15-Jun-2025	0.16	0.17	BBP Medium	Triparty Repo
5.22% GOI - 15-Jun-2025	5.79	6.02	BBP Aggressive Hybrid Fund	Triparty Repo
5.74% GOI 2026	0.95	1.00	BBP Aggressive Hybrid Fund	Default Fund: Triparty Repo
5.74% GOI 2026	3.82	4.00	BBP Aggressive Hybrid Fund	Default Fund: Securities segment
182 DTB - 28-Apr-2023	49.75	50.00	BBP Liquid Fund	Triparty Repo
182 Days T Bill - 01-Jun-2023	49.44	50.00	BBP Liquid Fund	Triparty Repo
364 DTB - 01-Jun-2023	320.35	324.00	BBP Liquid Fund	Triparty Repo
91 DTB - 11-May-2023	198.54	200.00	BBP Liquid Fund	Triparty Repo
91 Days T Bill - 18-May-2023	49.57	50.00	BBP Liquid Fund	Triparty Repo
182 Days T Bill - 20-Apr-2023	4.98	5.00	BBP Overnight Fund	Triparty Repo
182 DTB - 28-Apr-2023	49.75	50.00	BBP Liquid Fund	Triparty Repo

**38 There were no transactions in Credit Default Swaps during the year ended March 31, 2024 (Previous year - Nil).**

**39 FIRST-TIME ADOPTION OF IND AS**

**39.1 Overall Principle:**

These financial statements, for the year ended 31 March 2024, are the first annual financial statements of the fund prepared in accordance with Indian Accounting Standards ('Ind AS') and any addendum thereto, as notified by the Companies (Indian Accounting Standards) Rules, 2015, as amended from time to time, to the extent it not in conflict with the SEBI Regulations and guidelines issued thereunder. For periods up to and including the year ended 31 March 2023, the fund prepared its financial statements in accordance with generally accepted accounting principal (Previous GAAP) in conformity with the accounting policies and standards specified in the Ninth Schedule to the SEBI Regulations and as specified by the Board from time to time.

Accordingly, the fund has prepared financial statements that comply with Ind AS applicable for year ending on 31 March 2024, together with the comparative period data as at and for the year ended 31 March 2023, as described in the summary of material accounting policies. In preparing these financial statements, the fund's opening balance sheet was prepared as at 1 April 2022 i.e. the fund's date of transition to Ind AS. This note explains the principal adjustments made by the fund in restating its Indian Previous GAAP financial statements, including the balance sheet as at April 1, 2022 and the financial statements as at and for the year ended March 31, 2023.

**Notes to Adjustment**

Under the previous GAAP and in accordance with SEBI circular, brokerage and transaction costs (including all taxes) incurred for purpose of execution of trade upto 0.12% in case of cash market transactions and upto 0.05% in case of derivatives transactions were capitalised in cost of investment.

Under Ind AS and in accordance with SEBI circular, brokerage and transaction costs (including all taxes) incurred for the purpose of execution of trade is expensed out i.e. charged to Revenue Account instead of capitalization.

**Reconciliation of equity net asset attributable to unitholders as previously reported under Previous GAAP and that computed under Ind AS:** There is no impact on net assets attributable to unitholders due to this adjustment

**Reconciliation of net surplus or deficit under Ind AS and Previous GAAP:** There is no impact on net surplus or deficit due to this adjustment

**Reconciliation of Statement of Cash Flows:** There were no differences between the statement of cash flows presented under Ind AS and Previous GAAP

These financial statements, for the year ended 31 March 2024, are the first annual financial statements of the fund prepared in accordance with Ind AS. For periods up to and including the year ended 31 March 2022, the fund prepared its financial statements in accordance with accounting standards notified under section 133 of the Companies Act 2013, read together with paragraph 7 of the Companies (Accounts) Rules, 2014 (Indian GAAP or previous GAAP).

Accordingly, the fund has prepared financial statements that comply with Ind AS applicable for year ending on 31 March 2024, together with the comparative period data as at and for the year ended 31 March 2023, as described in the summary of significant accounting policies. In preparing these financial statements, the fund's opening balance sheet was prepared as at 1 April 2022, the fund's date of transition to Ind AS. This note explains the principal adjustments made by the fund in restating its Indian GAAP financial statements to Ind AS.

**39.2 Mandatory exceptions and optional exemptions availed**

Set out below are the applicable Ind AS 101 mandatory exceptions and optional exemptions applied in the transition from previous GAAP to Ind AS, which were considered to be material or significant by the fund:

**Mandatory Exceptions:**

**1) Use of Estimates**

The estimates at 1 April 2022 and at 31 March 2023 are consistent with those made for the same dates in accordance with Indian GAAP (after adjustments to reflect any differences in accounting policies) apart from the following items where application of Indian GAAP did not require estimation:

- FVPTL – equity and debt instrument
- Impairment of financial assets based on expected credit loss model

The estimates used by the Fund to present these amounts in accordance with Ind AS reflect conditions at 1 April 2022, the date of transition to Ind AS and as of 31 March 2023.

**2) Classification and measurement of financial assets**

The Fund has classified and measured the financial assets in accordance with Ind AS 109 on the basis of facts and circumstances that exist at the date of transition to Ind AS.

**3) Impairment of financial assets**

The Fund has applied the exception related impairment of other financial assets given in Ind AS 101. It has used reasonable and supportable information that is available without undue cost or effort to determine the credit risk at the date that financial assets were initially recognized and compared that to the credit risk as at 1 April 2022.

**Optional Exemptions availed:**

There are no optional exemption availed by the Fund

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure I**

Disclosure under Regulation 25 (11) of SEBI (Mutual Fund) Regulations, 1996

Investments made by the schemes of Baroda BNP Paribas Mutual Fund in Companies or their subsidiaries that have invested more than 5% of the net assets of any scheme

Name of the Company	Scheme Invested by the Company	Investments made by the Schemes of Baroda BNP Paribas Mutual Fund in the Company or its subsidiary	Aggregate cost of acquisition during the period ended March 31, 2024 (Rupees in Lakhs)	Outstanding as on March 31, 2024 (Rupees in Lakhs)		
360 ONE WAM Ltd. (Erstwhile IIFL Wealth Management Ltd.)	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Balanced Advantage Fund	2,244.69	2,533.50		
		Baroda BNP Paribas Banking & Financial Services Fund	135.49	135.12		
		Baroda BNP Paribas Liquid Fund	88,427.80			
360 One Prime Ltd. (Erstwhile IIFL Wealth Prime Ltd.) (Subsidiary company of 360 ONE WAM Ltd.)	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	899.16	899.29		
		Baroda BNP Paribas Equity Savings Fund	299.72	299.76		
		Baroda BNP Paribas Liquid Fund	90,903.22			
		Baroda BNP Paribas Low Duration Fund	799.26	799.36		
		Baroda BNP Paribas Ultra Short Duration Fund	999.07	999.21		
Asian Paints Ltd.	Baroda BNP Paribas Liquid Fund	Baroda BNP Paribas Arbitrage Fund	3,747.44			
		Baroda BNP Paribas India Consumption Fund	2,914.79	2,846.75		
		Baroda BNP Paribas Large Cap Fund	244.85			
		Baroda BNP Paribas Value Fund	1,699.29			
		Baroda BNP Paribas Nifty 50 Index Fund	120.89	93.43		
Bank of Baroda	Baroda BNP Paribas Liquid Fund	Baroda BNP Paribas Arbitrage Fund	6,410.20	409.34		
		Baroda BNP Paribas Balanced Advantage Fund	1,025.54	500.73		
		Baroda BNP Paribas Large & Mid Cap Fund	969.19			
BSE Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	562.44	1,585.02		
		Baroda BNP Paribas Balanced Advantage Fund	1,989.09	2,138.52		
		Baroda BNP Paribas Banking & Financial Services Fund	174.33	150.95		
		Baroda BNP Paribas Conservative Hybrid Fund	182.05	226.43		
		Baroda BNP Paribas Equity Savings Fund	91.44	158.50		
		Baroda BNP Paribas Flexi Cap Fund	1,166.19	1,257.95		
		Baroda BNP Paribas Multi Cap Fund	2,454.14	3,234.52		
		Baroda BNP Paribas ELSS Tax Saver Fund	858.97	1,217.70		
		Baroda BNP Paribas Small Cap Fund	1,217.44			
		Baroda BNP Paribas Innovation Fund	1,201.35	1,333.43		
Central Depository Services (I) Ltd.	Baroda BNP Paribas Floater Fund	Baroda BNP Paribas Banking & Financial Services Fund	145.48	136.96		
		Baroda BNP Paribas Small Cap Fund	1,469.90	1,711.95		
GMR Airports Infrastructure Ltd. (Erstwhile GMR Infrastructure Ltd.)	Baroda BNP Paribas Banking and PSU Bond Fund	Baroda BNP Paribas Arbitrage Fund	3,702.47			
		Baroda BNP Paribas Flexi Cap Fund	1,455.98	1,958.40		
Hindalco Industries Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	729.66			
		Baroda BNP Paribas Arbitrage Fund	5,952.21	941.22		
		Baroda BNP Paribas Balanced Advantage Fund	4,978.08	101.97		
		Baroda BNP Paribas Business Cycle Fund	948.83			
		Baroda BNP Paribas Conservative Hybrid Fund	177.51			
		Baroda BNP Paribas Equity Savings Fund	273.73	360.80		
		Baroda BNP Paribas Large Cap Fund	1,241.76			
		Baroda BNP Paribas Mid Cap Fund	1,216.10			
		Baroda BNP Paribas Multi Asset Fund	1,491.66			
		Baroda BNP Paribas ELSS Tax Saver Fund	934.20			
Indostar Capital Finance Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	709.21	697.18		
		Baroda BNP Paribas Balanced Advantage Fund	5,870.91	3,883.55		
		Baroda BNP Paribas Conservative Hybrid Fund	1,493.82	995.97		
		Baroda BNP Paribas Credit Risk Fund	1,114.47	1,095.57		
		Baroda BNP Paribas Equity Savings Fund	303.95	298.79		
		Baroda BNP Paribas Liquid Fund	14,768.04			
		Baroda BNP Paribas Low Duration Fund	960.59			
		Baroda BNP Paribas Ultra Short Duration Fund	1,440.88			
		JM Financial Products Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	1,312.00	1,283.33
				Baroda BNP Paribas Conservative Hybrid Fund	800.00	789.74
Baroda BNP Paribas Credit Risk Fund	800.00			789.74		
Baroda BNP Paribas Equity Savings Fund	704.00			691.03		
Baroda BNP Paribas Liquid Fund	1,57,619.18					
Baroda BNP Paribas Low Duration Fund	700.00			691.03		
Baroda BNP Paribas Medium Duration Fund	204.00			197.44		
Baroda BNP Paribas Short Duration Fund	1,000.00			987.18		
Kansai Nerolac Paints Ltd.	Baroda BNP Paribas Money Market Fund Baroda BNP Paribas Ultra Short Duration Fund	Baroda BNP Paribas India Consumption Fund	1,145.81	924.43		
		Baroda BNP Paribas Mid Cap Fund	1,625.45			

Larsen & Toubro Ltd.	Baroda BNP Paribas Floater Fund	Baroda BNP Paribas Aggressive Hybrid Fund	1,478.80	5,420.02
	Baroda BNP Paribas Ultra Short Duration Fund	Baroda BNP Paribas Arbitrage Fund	7,741.72	1,377.59
		Baroda BNP Paribas Balanced Advantage Fund	5,586.90	14,942.68
		Baroda BNP Paribas Banking and PSU Bond Fund	545.17	
		Baroda BNP Paribas Business Cycle Fund		2,371.26
		Baroda BNP Paribas Conservative Hybrid Fund	193.77	511.10
		Baroda BNP Paribas Corporate Bond Fund	272.58	
		Baroda BNP Paribas Equity Savings Fund	444.46	666.96
		Baroda BNP Paribas Flexi Cap Fund	3,853.94	6,398.63
		Baroda BNP Paribas Focused Fund	2,720.63	4,140.29
		Baroda BNP Paribas Large & Mid Cap Fund	959.00	3,952.10
		Baroda BNP Paribas Large Cap Fund	1,149.39	10,501.28
		Baroda BNP Paribas Liquid Fund	2,96,585.37	29,568.18
		Baroda BNP Paribas Multi Cap Fund	2,569.82	5,980.72
		Baroda BNP Paribas Overnight Fund	57,487.86	
		Baroda BNP Paribas Ultra Short Duration Fund	2,599.48	
		Baroda BNP Paribas Multi Asset Fund	5,603.13	6,436.27
		Baroda BNP Paribas Value Fund	3,079.94	4,418.18
		Baroda BNP Paribas ELSS Tax Saver Fund	1,012.58	2,921.54
		Baroda BNP Paribas Nifty 50 Index Fund	400.53	322.30
L&T Finance Holdings Ltd.		Baroda BNP Paribas Arbitrage Fund	2,197.49	127.10
		Baroda BNP Paribas Business Cycle Fund	409.17	455.76
		Baroda BNP Paribas Mid Cap Fund	1,141.85	1,107.75
L&T Finance Ltd.		Baroda BNP Paribas Balanced Advantage Fund	1,390.46	
		Baroda BNP Paribas Liquid Fund	26,543.00	
		Baroda BNP Paribas Money Market Fund	926.97	
		Baroda BNP Paribas Overnight Fund	33,982.28	
	Baroda BNP Paribas Ultra Short Duration Fund	528.40		
L&T Technology Services Ltd.		Baroda BNP Paribas Aggressive Hybrid Fund	705.07	
		Baroda BNP Paribas Arbitrage Fund	36.72	
		Baroda BNP Paribas Large Cap Fund	1,327.47	
		Baroda BNP Paribas ELSS Tax Saver Fund	335.81	
LTIMindtree Ltd.		Baroda BNP Paribas Aggressive Hybrid Fund	867.98	
		Baroda BNP Paribas Arbitrage Fund	1,605.74	
		Baroda BNP Paribas Balanced Advantage Fund	2,991.83	
		Baroda BNP Paribas Conservative Hybrid Fund	249.89	
		Baroda BNP Paribas Equity Savings Fund	271.45	155.56
		Baroda BNP Paribas Flexi Cap Fund	1,368.12	
		Baroda BNP Paribas Large & Mid Cap Fund	1,321.78	
		Baroda BNP Paribas Large Cap Fund	983.83	
		Baroda BNP Paribas Multi Cap Fund	3,031.62	
		Baroda BNP Paribas Value Fund	4,349.95	
		Baroda BNP Paribas ELSS Tax Saver Fund	1,463.45	
	Baroda BNP Paribas Nifty 50 Index Fund	47.32	33.63	
National Aluminium Company Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund	6,505.34	1,864.92
		Baroda BNP Paribas Large & Mid Cap Fund	629.49	
National Bank for Agriculture and Rural Development	Baroda BNP Paribas Liquid Fund	Baroda BNP Paribas Aggressive Hybrid Fund	4,375.10	1,755.08
		Baroda BNP Paribas Balanced Advantage Fund	35,865.32	6,170.61
		Baroda BNP Paribas Banking and PSU Bond Fund	2,242.79	199.92
		Baroda BNP Paribas Conservative Hybrid Fund	7,602.11	2,508.63
		Baroda BNP Paribas Corporate Bond Fund	1,557.25	399.85
		Baroda BNP Paribas Credit Risk Fund	898.42	
		Baroda BNP Paribas Equity Savings Fund	1,104.95	301.04
		Baroda BNP Paribas Liquid Fund	5,32,638.21	39,517.30
		Baroda BNP Paribas Low Duration Fund	6,885.19	
		Baroda BNP Paribas Medium Duration Fund	653.14	149.94
		Baroda BNP Paribas Money Market Fund	463.95	477.64
		Baroda BNP Paribas Overnight Fund	1,13,598.66	
		Baroda BNP Paribas Short Duration Fund	19,138.23	1,204.14
		Baroda BNP Paribas Ultra Short Duration Fund	28,964.44	2,865.85
	Baroda BNP Paribas Multi Asset Fund	3,950.14	1,432.93	
Oil & Natural Gas Corporation Ltd.	Baroda BNP Paribas Liquid Fund	Baroda BNP Paribas Arbitrage Fund	354.20	
		Baroda BNP Paribas Banking and PSU Bond Fund	794.43	
		Baroda BNP Paribas Business Cycle Fund	937.51	
		Baroda BNP Paribas Low Duration Fund	688.80	
		Baroda BNP Paribas Short Duration Fund	985.81	
		Baroda BNP Paribas Nifty 50 Index Fund	93.55	77.64
Mangalore Refinery and Petrochemicals Ltd.		Baroda BNP Paribas Value Fund	1,545.70	3,059.70
		Baroda BNP Paribas Small Cap Fund	2,389.91	4,371.00
Hindustan Petroleum Corporation Ltd.		Baroda BNP Paribas Arbitrage Fund	5,924.32	796.24
		Baroda BNP Paribas Balanced Advantage Fund	12,328.98	6,442.51
		Baroda BNP Paribas Banking and PSU Bond Fund	1,063.60	151.10
		Baroda BNP Paribas Business Cycle Fund	566.36	
		Baroda BNP Paribas Conservative Hybrid Fund	5,268.70	1,913.98
		Baroda BNP Paribas Corporate Bond Fund	1,171.43	1,010.04
		Baroda BNP Paribas Equity Savings Fund	414.02	302.21
		Baroda BNP Paribas Flexi Cap Fund	4,608.37	2,616.08
		Baroda BNP Paribas Large & Mid Cap Fund	2,958.90	2,235.56
		Baroda BNP Paribas Liquid Fund	1,54,755.04	
		Baroda BNP Paribas Medium Duration Fund	415.63	151.10
		Baroda BNP Paribas Mid Cap Fund	2,825.15	1,902.60
		Baroda BNP Paribas Multi Cap Fund	4,178.59	2,378.25
		Baroda BNP Paribas Overnight Fund	9,998.31	
		Baroda BNP Paribas Short Duration Fund	3,889.08	
		Baroda BNP Paribas Ultra Short Duration Fund	3,038.44	
		Baroda BNP Paribas Multi Asset Fund	1,318.37	
		Baroda BNP Paribas Value Fund	2,086.93	2,140.43
	Baroda BNP Paribas ELSS Tax Saver Fund	1,549.92	761.04	
	Baroda BNP Paribas Small Cap Fund	1,496.82	1,545.86	

Piramal Enterprises Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Banking & Financial Services Fund Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Mid Cap Fund Baroda BNP Paribas Multi Cap Fund	3,423.68 187.18 56,582.32 1,953.99 1,886.79	649.75
Piramal Capital & Housing Finance Ltd. (Subsidiary company of Piramal Enterprises Ltd.)	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Balanced Advantage Fund Baroda BNP Paribas Conservative Hybrid Fund Baroda BNP Paribas Credit Risk Fund Baroda BNP Paribas Equity Savings Fund Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Low Duration Fund Baroda BNP Paribas Medium Duration Fund Baroda BNP Paribas Short Duration Fund Baroda BNP Paribas Ultra Short Duration Fund	2,003.71 2,130.35 13,943.04 3,641.53 1,720.52 1,094.04 1,25,259.29 1,708.65 200.00 2,513.07 3,643.74	1,421.05 2,028.27 9,949.09 1,271.20 965.84 559.35 19,787.24 500.36 200.15 1,299.55
Punjab National Bank	Baroda BNP Paribas Gilt Fund	Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Balanced Advantage Fund Baroda BNP Paribas Banking & Financial Services Fund Baroda BNP Paribas Equity Savings Fund Baroda BNP Paribas Flexi Cap Fund Baroda BNP Paribas Focused Fund Baroda BNP Paribas Large & Mid Cap Fund Baroda BNP Paribas Large Cap Fund Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Low Duration Fund Baroda BNP Paribas Multi Cap Fund Baroda BNP Paribas Overnight Fund Baroda BNP Paribas Short Duration Fund Baroda BNP Paribas Ultra Short Duration Fund Baroda BNP Paribas Value Fund Baroda BNP Paribas ELSS Tax Saver Fund Baroda BNP Paribas Small Cap Fund	4,130.87 3,062.60 270.48 96.27 1,897.80 2,582.37 1,766.94 1,656.75 2,68,398.95 2,048.57 2,048.33 74,481.93 1,404.33 3,522.43 2,128.47 763.27 1,255.96	4,229.60 192.82 105.74 2,488.00 3,296.60 2,239.20 2,910.96 29,554.35 1,128.34 3,141.10 1,222.37 2,488.00 982.76 1,866.00
RBL Bank Ltd.	Baroda BNP Paribas Ultra Short Duration Fund	Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Balanced Advantage Fund Baroda BNP Paribas Banking & Financial Services Fund Baroda BNP Paribas Business Cycle Fund Baroda BNP Paribas Conservative Hybrid Fund Baroda BNP Paribas Equity Savings Fund Baroda BNP Paribas Flexi Cap Fund Baroda BNP Paribas Focused Fund Baroda BNP Paribas India Consumption Fund Baroda BNP Paribas Large & Mid Cap Fund Baroda BNP Paribas Mid Cap Fund Baroda BNP Paribas Multi Cap Fund Baroda BNP Paribas Value Fund Baroda BNP Paribas ELSS Tax Saver Fund Baroda BNP Paribas Small Cap Fund	8,223.23 8,612.66 362.36 681.33 197.12 133.61 4,362.10 1,189.91 1,111.88 1,948.13 2,490.10 3,448.56 3,097.86 875.99 2,990.00	768.96 4,445.55 192.24 497.42 1,441.80 961.20 3,364.20 2,883.60 3,123.90
Reliance Jio Infocomm Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Overnight Fund	1,13,850.51 9,997.70	
Reliance Retail Ventures Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Balanced Advantage Fund Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Low Duration Fund Baroda BNP Paribas Overnight Fund Baroda BNP Paribas Ultra Short Duration Fund Baroda BNP Paribas Multi Asset Fund	2,499.02 10,495.87 2,92,965.49 999.61 92,967.85 2,499.53 3,498.62	29,173.49
Shree Cement Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Business Cycle Fund	190.01 505.34	12.84
State Bank of India	Baroda BNP Paribas Liquid Fund	Baroda BNP Paribas Aggressive Hybrid Fund Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Balanced Advantage Fund Baroda BNP Paribas Banking & Financial Services Fund Baroda BNP Paribas Banking and PSU Bond Fund Baroda BNP Paribas Business Cycle Fund Baroda BNP Paribas Conservative Hybrid Fund Baroda BNP Paribas Credit Risk Fund Baroda BNP Paribas Equity Savings Fund Baroda BNP Paribas Flexi Cap Fund Baroda BNP Paribas Focused Fund Baroda BNP Paribas Large & Mid Cap Fund Baroda BNP Paribas Large Cap Fund Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Low Duration Fund Baroda BNP Paribas Medium Duration Fund Baroda BNP Paribas Money Market Fund Baroda BNP Paribas Multi Cap Fund Baroda BNP Paribas Ultra Short Duration Fund Baroda BNP Paribas Multi Asset Fund Baroda BNP Paribas Value Fund Baroda BNP Paribas ELSS Tax Saver Fund Baroda BNP Paribas Nifty 50 Index Fund	244.96 11,085.12 4,345.96 677.86 485.54 2,147.96 733.72 144.35 98.85 3,432.74 1,072.86 623.92 98,987.84 2,827.70 96.23 1,436.53 3,451.88 18,953.31 2,995.15 3,130.51 2,914.65 228.62	194.32 79.00 2,211.91 1,030.72 194.32 541.69 171.99 113.60 3,047.02 32,689.80 97.16 1,421.94 1,828.21 213.23



SBI Cards & Payment Services Ltd.		Baroda BNP Paribas Aggressive Hybrid Fund	95.17		
		Baroda BNP Paribas Arbitrage Fund	1,293.54		
		Baroda BNP Paribas Banking & Financial Services Fund	209.75		
		Baroda BNP Paribas Conservative Hybrid Fund	73.20		
		Baroda BNP Paribas Equity Savings Fund	192.96		
		Baroda BNP Paribas Flexi Cap Fund	3,699.60		
		Baroda BNP Paribas Focused Fund	1,002.87		
		Baroda BNP Paribas Large Cap Fund	491.87		
		Baroda BNP Paribas Liquid Fund	7,964.53		
		Baroda BNP Paribas Ultra Short Duration Fund	2,617.25		
		Baroda BNP Paribas ELSS Tax Saver Fund	634.54		
SBI Life Insurance Co. Ltd.		Baroda BNP Paribas Aggressive Hybrid Fund		945.16	
		Baroda BNP Paribas Arbitrage Fund	2,579.89	157.53	
		Baroda BNP Paribas Banking & Financial Services Fund	223.42		
		Baroda BNP Paribas Equity Savings Fund	54.15		
		Baroda BNP Paribas Large Cap Fund		1,755.29	
		Baroda BNP Paribas Value Fund	2,324.79		
Supreme Industries Ltd.	Baroda BNP Paribas Ultra Short Duration Fund	Baroda BNP Paribas Large & Mid Cap Fund	1,512.42		
		Baroda BNP Paribas Mid Cap Fund	1,463.66	1,904.49	
Tata Capital Housing Finance Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	1,246.49	679.31	
		Baroda BNP Paribas Banking and PSU Bond Fund	101.22		
		Baroda BNP Paribas Conservative Hybrid Fund	790.95	776.36	
		Baroda BNP Paribas Corporate Bond Fund	252.64		
		Baroda BNP Paribas Liquid Fund	19,731.88		
		Baroda BNP Paribas Low Duration Fund	1,572.93		
		Baroda BNP Paribas Medium Duration Fund	404.26		
		Baroda BNP Paribas Overnight Fund	24,993.90		
		Baroda BNP Paribas Short Duration Fund	4,799.57	970.45	
		Baroda BNP Paribas Ultra Short Duration Fund	1,572.93		
	Baroda BNP Paribas Multi Asset Fund	2,540.41	2,498.34		
TATA Capital Ltd. (Erstwhile Tata Capital Financial Services Ltd.)	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Aggressive Hybrid Fund	5,034.52		
		Baroda BNP Paribas Balanced Advantage Fund	9,801.53		
		Baroda BNP Paribas Conservative Hybrid Fund	1,019.27		
		Baroda BNP Paribas Corporate Bond Fund	1,234.36	1,002.12	
		Baroda BNP Paribas Equity Savings Fund	1,010.44		
		Baroda BNP Paribas Liquid Fund	79,772.48		
		Baroda BNP Paribas Low Duration Fund	925.41		
		Baroda BNP Paribas Overnight Fund	2,499.54		
		Baroda BNP Paribas Short Duration Fund	3,282.79		
		Baroda BNP Paribas Ultra Short Duration Fund	1,388.12		
		Baroda BNP Paribas Floater Fund	519.23		
Tata Communications Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund	1,599.60		
		Baroda BNP Paribas Balanced Advantage Fund	2,061.68	2,110.92	
		Baroda BNP Paribas Business Cycle Fund	403.56	452.34	
		Baroda BNP Paribas Conservative Hybrid Fund	144.46	180.94	
		Baroda BNP Paribas Equity Savings Fund	88.97		
		Baroda BNP Paribas Flexi Cap Fund	1,031.72	1,055.46	
		Baroda BNP Paribas Focused Fund	1,794.65		
		Baroda BNP Paribas Large & Mid Cap Fund	1,031.72	1,055.46	
		Baroda BNP Paribas Mid Cap Fund	2,009.31		
		Baroda BNP Paribas Multi Cap Fund	2,887.45		
		Baroda BNP Paribas ELSS Tax Saver Fund	1,043.71	1,145.93	
		Baroda BNP Paribas Innovation Fund	2,439.58	2,472.79	
Tech Mahindra Ltd.	Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund	6,858.26		
		Baroda BNP Paribas Balanced Advantage Fund	4,008.51		
		Baroda BNP Paribas Conservative Hybrid Fund	189.16		
		Baroda BNP Paribas Equity Savings Fund	140.69		
		Baroda BNP Paribas Flexi Cap Fund	841.95		
		Baroda BNP Paribas Focused Fund	2,008.81		
		Baroda BNP Paribas Large & Mid Cap Fund	791.86		
		Baroda BNP Paribas Multi Cap Fund	5,825.70		
		Baroda BNP Paribas Value Fund	3,832.77		
		Baroda BNP Paribas ELSS Tax Saver Fund	1,104.07		
		Baroda BNP Paribas Nifty 50 Index Fund	76.09	58.31	
Union Bank of India	Baroda BNP Paribas Ultra Short Duration Fund	Baroda BNP Paribas Flexi Cap Fund	903.73	997.75	
		Baroda BNP Paribas Liquid Fund	29,529.06	-	
		Baroda BNP Paribas Overnight Fund	4,999.11		
Wipro Ltd.	Baroda BNP Paribas Arbitrage Fund Baroda BNP Paribas Liquid Fund Baroda BNP Paribas Overnight Fund	Baroda BNP Paribas Arbitrage Fund	6,944.11		
		Baroda BNP Paribas Conservative Hybrid Fund	238.82		
		Baroda BNP Paribas Equity Savings Fund	176.01		
		Baroda BNP Paribas Value Fund	1,690.27	1,680.35	
		Baroda BNP Paribas ELSS Tax Saver Fund	1,314.24		
	Baroda BNP Paribas Nifty 50 Index Fund	63.74	50.23		

**Note:** "Towards FI & MM Funds/ debt & related instruments: The above investments have been made on account of their high credit quality and competitive yields (with respect of debt instruments)

Towards Equity & Hybrid Funds/ Equity & related instruments: attractive valuations in respect of equity investments and

Towards Arbitrage Fund/ Derivative & related instruments: better arbitrage opportunity."

Aggregate cost of acquisition during the period is inclusive of accrued interest , however outstanding exposure is market value base on clean price.

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure II**

Brokerage on Unit capital Investment

(All amount in lakhs, unless otherwise stated)

Scheme Name	Broker Name	Period Covered	Business given (Amount & % of total business received by the fund)		Commission paid (Amount & % of total commission paid by)	
			Amount	%	Amount	%
Baroda BNP Paribas Aqua Fund of Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	1.42	0.51	0.05	0.07
	Sharekhan Limited	01-April-2023 to 31-March-2024	41.82	14.88	10.59	15.89
Baroda BNP Paribas Arbitrage Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	32.69	0.04	1.16	0.82
	Bank of Baroda	01-April-2023 to 31-March-2024	4,660.07	5.40	5.70	4.05
Baroda BNP Paribas Business Cycle Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.69	0.02	0.11	0.02
	Sharekhan Limited	01-April-2023 to 31-March-2024	37.68	0.94	3.31	0.67
Baroda BNP Paribas Money Market Fund	Bank of Baroda	01-April-2023 to 31-March-2024	871.84	21.65	444.19	89.65
	Sharekhan Limited	01-April-2023 to 31-March-2024	1.05	0.02	0.00	0.02
Baroda BNP Paribas Banking and PSU Bond Fund	Bank of Baroda	01-April-2023 to 31-March-2024	293.52	5.01	1.28	42.55
	Sharekhan Limited	01-April-2023 to 31-March-2024	0.26	0.07	0.01	0.08
Baroda BNP Paribas Banking & Financial Services Fund	Bank of Baroda	01-April-2023 to 31-March-2024	127.78	35.58	7.71	92.61
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.86	0.02	0.00	0.00
	Sharekhan Limited	01-April-2023 to 31-March-2024	17.40	0.39	0.17	0.15
	Bank of Baroda	01-April-2023 to 31-March-2024	538.56	12.21	32.64	29.33
Baroda BNP Paribas Corporate Bond Fund	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.02	0.00	-	-
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	-	-	0.00	0.04
	Sharekhan Limited	01-April-2023 to 31-March-2024	0.20	0.06	0.01	0.19
	Bank of Baroda	01-April-2023 to 31-March-2024	270.07	80.23	0.13	3.42
Baroda BNP Paribas Conservative Hybrid Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.39	0.00	61.29	7.58
	Sharekhan Limited	01-April-2023 to 31-March-2024	0.70	0.00	223.89	27.68
	Bank of Baroda	01-April-2023 to 31-March-2024	37.68	0.24	6.17	0.76
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.27	0.01	0.00	0.00
Baroda BNP Paribas Credit Risk Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	5.36	0.29	0.14	0.15
	Bank of Baroda	01-April-2023 to 31-March-2024	642.71	34.18	34.32	36.67
Baroda BNP Paribas Balanced Advantage Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	3.80	0.00	0.11	0.00
	Sharekhan Limited	01-April-2023 to 31-March-2024	278.91	0.30	9.92	0.26
	Bank of Baroda	01-April-2023 to 31-March-2024	54,604.45	58.14	2,304.70	60.71
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.42	0.00	-	-
Baroda BNP Paribas Equity Savings Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.30	0.01	0.01	0.00
	Sharekhan Limited	01-April-2023 to 31-March-2024	15.58	0.51	0.06	0.02
	Bank of Baroda	01-April-2023 to 31-March-2024	973.68	32.00	210.99	93.19
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.00	0.00	0.18	0.17
Baroda BNP Paribas Dynamic Bond Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	3.05	0.09	0.06	0.05
	Bank of Baroda	01-April-2023 to 31-March-2024	543.15	16.67	4.90	4.58
Baroda BNP Paribas Focused Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	4.70	0.02	0.36	0.05
	Sharekhan Limited	01-April-2023 to 31-March-2024	49.18	0.22	13.54	1.71
	Bank of Baroda	01-April-2023 to 31-March-2024	518.55	2.31	7.88	1.00
	Sharekhan Limited	01-April-2023 to 31-March-2024	3.75	0.03	0.01	0.41
Baroda BNP Paribas Floater Fund	Bank of Baroda	01-April-2023 to 31-March-2024	708.90	6.28	0.73	30.84
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	3.80	0.04	0.32	0.02
Baroda BNP Paribas Flexi Cap Fund	BOB Capital Markets Ltd	01-April-2023 to 31-March-2024	0.40	0.00	-	-
	Sharekhan Limited	01-April-2023 to 31-March-2024	213.76	2.29	83.95	4.49
	Bank of Baroda	01-April-2023 to 31-March-2024	5,429.62	58.12	1,345.62	71.98
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.34	0.00	-	-
Baroda BNP Paribas Gilt Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	-	-	0.00	0.00
	Sharekhan Limited	01-April-2023 to 31-March-2024	58.51	0.06	0.08	0.14
	Bank of Baroda	01-April-2023 to 31-March-2024	57.28	0.06	2.68	4.77
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	96.32	0.32	7.11	0.38
Baroda BNP Paribas Multi Cap Fund	BOB Capital Markets Ltd	01-April-2023 to 31-March-2024	0.36	0.00	-	-
	Sharekhan Limited	01-April-2023 to 31-March-2024	249.98	0.84	28.15	1.49
	Bank of Baroda	01-April-2023 to 31-March-2024	13,970.73	46.69	870.72	45.96
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.34	0.00	-	-
Baroda BNP Paribas India Consumption Fund	BARODA RAJASTHAN KSHETRIYA	01-April-2023 to 31-March-2024	0.30	0.00	-	-
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	10.67	0.05	0.82	0.06
	Sharekhan Limited	01-April-2023 to 31-March-2024	2,474.66	12.40	185.71	12.79
	Bank of Baroda	01-April-2023 to 31-March-2024	450.62	2.26	6.37	0.44
Baroda BNP Paribas Innovation Fund	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.01	0.00	-	-
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	49.99	0.05	0.11	0.08
	Sharekhan Limited	01-April-2023 to 31-March-2024	8,877.55	9.24	11.60	9.02
	Bank of Baroda	01-April-2023 to 31-March-2024	63,346.30	65.91	86.53	67.29
Baroda BNP Paribas Large Cap Fund	The Nainital Bank Limited	01-April-2023 to 31-March-2024	1.05	0.00	-	-
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	135.40	0.61	12.84	0.81
	Sharekhan Limited	01-April-2023 to 31-March-2024	357.05	1.60	22.02	1.39
	Bank of Baroda	01-April-2023 to 31-March-2024	3,072.67	13.77	79.50	5.03
Baroda BNP Paribas Large & Mid Cap Fund	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.10	0.00	-	-
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	2.42	0.01	0.06	0.01
	BOB Capital Markets Ltd	01-April-2023 to 31-March-2024	0.15	0.00	-	-
	Sharekhan Limited	01-April-2023 to 31-March-2024	65.24	0.20	1.82	0.17
Baroda BNP Paribas Liquid Fund	Bank of Baroda	01-April-2023 to 31-March-2024	17,583.91	54.93	790.57	75.24
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.62	0.00	-	-
Baroda BNP Paribas Low Duration Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	26.39	0.00	0.02	0.02
	Sharekhan Limited	01-April-2023 to 31-March-2024	1,001.04	0.01	0.23	0.24
	Bank of Baroda	01-April-2023 to 31-March-2024	1,27,736.20	1.71	7.37	7.57
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.10	0.00	0.10	0.09
Baroda BNP Paribas Multi Asset Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	13.14	0.03	0.11	0.09
	Bank of Baroda	01-April-2023 to 31-March-2024	346.47	0.75	0.94	0.78
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	3.02	0.03	0.32	0.02
	BOB Capital Markets Ltd	01-April-2023 to 31-March-2024	0.50	0.01	-	-
Baroda BNP Paribas Multi Asset Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	206.48	2.10	89.36	4.95
	Bank of Baroda	01-April-2023 to 31-March-2024	5,127.04	52.23	1,490.95	82.64
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.02	0.00	-	-

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure II**

Brokerage on Unit capital Investment

(All amount in lakhs, unless otherwise stated)

Scheme Name	Broker Name	Period Covered	Business given (Amount & % of total business received by the fund)		Commission paid (Amount & % of total commission paid by)	
			Amount	%	Amount	%
Baroda BNP Paribas Mid Cap Fund	Bnp Paribas	01-April-2023 to 31-March-2024	0.01	0.00	-	-
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	78.43	0.38	9.05	0.44
	Sharekhan Limited	01-April-2023 to 31-March-2024	247.80	1.20	21.69	1.06
	Bank of Baroda	01-April-2023 to 31-March-2024	3,192.46	15.48	90.92	4.46
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.25	0.00	-	-
Baroda BNP Paribas Medium Duration Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	-	-	0.00	0.02
	Sharekhan Limited	01-April-2023 to 31-March-2024	12.58	2.19	0.04	0.69
	Bank of Baroda	01-April-2023 to 31-March-2024	32.89	5.74	2.40	40.85
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	-	-	0.00	0.01
	Bank of Baroda	01-April-2023 to 31-March-2024	2,762.80	97.92	9.84	84.59
Baroda BNP Paribas Nifty 50 Index Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.58	0.01	0.00	0.01
	Sharekhan Limited	01-April-2023 to 31-March-2024	22.01	0.27	0.01	0.26
	Bank of Baroda	01-April-2023 to 31-March-2024	6,905.56	85.40	5.56	96.64
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	0.03	0.00	-	-
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	Sharekhan Limited	01-April-2023 to 31-March-2024	0.60	0.03	0.06	0.29
	Bank of Baroda	01-April-2023 to 31-March-2024	1,337.48	59.31	18.78	84.39
Baroda BNP Paribas Overnight Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	3.64	0.00	0.00	0.05
	Sharekhan Limited	01-April-2023 to 31-March-2024	37.56	0.00	0.00	0.02
	Bank of Baroda	01-April-2023 to 31-March-2024	1,68,463.73	3.66	1.79	24.25
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	1.27	0.00	-	-
Baroda BNP Paribas Small Cap Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	223.79	0.17	1.77	0.23
	Sharekhan Limited	01-April-2023 to 31-March-2024	7,447.47	5.77	53.78	6.87
	Bank of Baroda	01-April-2023 to 31-March-2024	89,718.12	69.49	548.06	70.04
Baroda BNP Paribas Aggressive Hybrid Fund	The Nainital Bank Limited	01-April-2023 to 31-March-2024	13.52	0.10	3.98	0.31
	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	291.67	2.14	58.28	4.54
	Sharekhan Limited	01-April-2023 to 31-March-2024	551.76	4.06	6.40	0.50
	Bank of Baroda	01-April-2023 to 31-March-2024	5.00	0.03	0.23	0.22
Baroda BNP Paribas Short Duration Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	1.24	0.01	2.26	2.15
	Sharekhan Limited	01-April-2023 to 31-March-2024	2,399.59	14.38	22.04	21.02
	Bank of Baroda	01-April-2023 to 31-March-2024	27.27	0.59	8.21	0.97
Baroda BNP Paribas ELSS Tax Saver Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	0.18	0.00	-	-
	BOB Capital Markets Ltd	01-April-2023 to 31-March-2024	68.36	1.47	11.58	1.37
	Sharekhan Limited	01-April-2023 to 31-March-2024	1,188.46	25.55	150.17	17.70
	Bank of Baroda	01-April-2023 to 31-March-2024	0.77	0.02	-	-
	The Nainital Bank Limited	01-April-2023 to 31-March-2024	1.75	0.00	0.00	0.00
Baroda BNP Paribas Ultra Short Duration Fund	Geojit Financial Services Ltd	01-April-2023 to 31-March-2024	39.52	0.01	0.04	0.11
	Sharekhan Limited	01-April-2023 to 31-March-2024	28,929.34	4.98	10.52	26.99
	Bank of Baroda	01-April-2023 to 31-March-2024	10.89	0.01	0.13	0.01
	Sharekhan Limited	01-April-2023 to 31-March-2024	7,176.39	4.46	99.13	5.18
Baroda BNP Paribas Value Fund	Bank of Baroda	01-April-2023 to 31-March-2024	1,14,262.47	70.95	1,246.37	65.14
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	-	-	0.01	0.01
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	2.48	0.35	0.04	0.05
Baroda BNP Paribas Aqua Fund of Fund	Sharekhan Limited	01-April-2022 to 31-March-2023	70.24	10.00	19.04	21.61
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.06	0.00	0.00	0.00
	Sharekhan Limited	01-April-2022 to 31-March-2023	2.11	0.02	4.38	2.81
	Bank of Baroda	01-April-2022 to 31-March-2023	293.35	2.99	0.55	0.35
Baroda BNP Paribas Arbitrage Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.89	0.06	0.09	0.01
	Sharekhan Limited	01-April-2022 to 31-March-2023	16.65	1.03	4.93	0.40
	Bank of Baroda	01-April-2022 to 31-March-2023	1,092.89	67.57	1,164.99	94.96
Baroda BNP Paribas Business Cycle Fund	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.04	0.00	0.00	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.16	0.00	0.00	0.00
	Sharekhan Limited	01-April-2022 to 31-March-2023	0.33	0.00	0.00	0.01
	Bank of Baroda	01-April-2022 to 31-March-2023	3,977.07	12.60	0.88	24.79
Baroda BNP Paribas Money Market Fund	Sharekhan Limited	01-April-2022 to 31-March-2023	0.35	0.05	0.01	0.05
	Bank of Baroda	01-April-2022 to 31-March-2023	367.28	50.69	14.97	67.33
	Bnp Paribas	01-April-2022 to 31-March-2023	0.03	0.00	-	-
Baroda BNP Paribas Banking and PSU Bond Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.11	0.00	0.00	0.00
	Sharekhan Limited	01-April-2022 to 31-March-2023	3.73	0.12	0.04	0.06
	Bank of Baroda	01-April-2022 to 31-March-2023	757.02	24.26	30.94	55.35
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.02	0.00	0.00	0.00
Baroda BNP Paribas Banking & Financial Services Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	-	-	0.01	0.14
	Sharekhan Limited	01-April-2022 to 31-March-2023	-	-	0.01	0.13
	Bank of Baroda	01-April-2022 to 31-March-2023	6.31	0.05	0.01	0.19
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.00	0.00	0.01	0.00
Baroda BNP Paribas Corporate Bond Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.23	0.00	66.57	9.15
	Sharekhan Limited	01-April-2022 to 31-March-2023	153.20	2.12	334.05	45.93
	Bank of Baroda	01-April-2022 to 31-March-2023	111.66	1.54	8.27	1.14
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.01	0.00	0.00	0.00
Baroda BNP Paribas Conservative Hybrid Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.12	0.00	0.00	0.00
	Sharekhan Limited	01-April-2022 to 31-March-2023	1.32	0.03	0.18	0.14
	Bank of Baroda	01-April-2022 to 31-March-2023	412.55	9.81	40.42	31.08
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.14	0.00	0.01	0.00
Baroda BNP Paribas Balanced Advantage Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	3.46	0.00	0.14	0.00
	BOB Capital Markets Ltd	01-April-2022 to 31-March-2023	2.48	0.00	-	-
	Sharekhan Limited	01-April-2022 to 31-March-2023	191.21	0.21	9.67	0.24
	Bank of Baroda	01-April-2022 to 31-March-2023	78,027.03	83.98	2,676.28	66.34
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.16	0.01	0.00	0.00
Baroda BNP Paribas Equity Savings Fund	Sharekhan Limited	01-April-2022 to 31-March-2023	0.16	0.01	0.02	0.01
	Bank of Baroda	01-April-2022 to 31-March-2023	853.86	60.63	279.98	95.64
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	-	-	0.01	0.01
Baroda BNP Paribas Dynamic Bond Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.02	0.00	0.17	0.16
	Sharekhan Limited	01-April-2022 to 31-March-2023	1.00	0.03	0.11	0.10
	Bank of Baroda	01-April-2022 to 31-March-2023	39.61	1.25	3.09	2.94

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure II**

Brokerage on Unit capital Investment

(All amount in lakhs, unless otherwise stated)

Scheme Name	Broker Name	Period Covered	Business given (Amount & % of total business received by the fund)		Commission paid (Amount & % of total commission paid by)	
			Amount	%	Amount	%
Baroda BNP Paribas Focused Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	6.22	0.05	0.30	0.06
	Sharekhan Limited	01-April-2022 to 31-March-2023	45.41	0.36	9.39	2.04
	Bank of Baroda	01-April-2022 to 31-March-2023	286.28	2.29	4.72	1.03
Baroda BNP Paribas Flexi Cap Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	27.99	0.02	0.22	0.02
	Sharekhan Limited	01-April-2022 to 31-March-2023	7,387.36	4.65	75.29	5.27
	Bank of Baroda	01-April-2022 to 31-March-2023	1,20,722.60	76.01	1,125.42	78.70
Baroda BNP Paribas Gilt Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	-	-	0.00	0.03
	Sharekhan Limited	01-April-2022 to 31-March-2023	0.10	0.00	0.00	0.00
	Bank of Baroda	01-April-2022 to 31-March-2023	82.89	0.11	4.07	30.40
Baroda BNP Paribas Multi Cap Fund	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.22	0.00	0.01	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	61.64	0.26	6.29	0.39
	BOB Capital Markets Ltd	01-April-2022 to 31-March-2023	0.23	0.00	-	-
	Sharekhan Limited	01-April-2022 to 31-March-2023	311.09	1.29	27.26	1.71
Baroda BNP Paribas India Consumption Fund	Bank of Baroda	01-April-2022 to 31-March-2023	12,394.75	51.34	763.31	47.84
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.15	0.00	0.14	0.01
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	20.06	0.13	0.60	0.05
	Sharekhan Limited	01-April-2022 to 31-March-2023	2,506.13	16.21	169.68	13.95
Baroda BNP Paribas Large Cap Fund	Bank of Baroda	01-April-2022 to 31-March-2023	240.98	1.56	2.98	0.25
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.39	0.00	0.05	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	140.91	0.65	10.60	0.75
	Sharekhan Limited	01-April-2022 to 31-March-2023	342.28	1.57	20.43	1.45
Baroda BNP Paribas Large & Mid Cap Fund	Bank of Baroda	01-April-2022 to 31-March-2023	3,543.18	16.24	44.45	3.16
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	1.44	0.00	0.03	0.00
	BOB Capital Markets Ltd	01-April-2022 to 31-March-2023	0.02	0.00	-	-
	Sharekhan Limited	01-April-2022 to 31-March-2023	27.91	0.08	1.53	0.16
Baroda BNP Paribas Liquid Fund	Bank of Baroda	01-April-2022 to 31-March-2023	28,912.50	81.50	835.93	87.38
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.01	0.00	0.00	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	7.25	0.00	0.01	0.01
	Sharekhan Limited	01-April-2022 to 31-March-2023	1,101.26	0.02	0.16	0.16
Baroda BNP Paribas Low Duration Fund	Bank of Baroda	01-April-2022 to 31-March-2023	96,764.63	1.47	10.56	10.85
	Bnp Paribas	01-April-2022 to 31-March-2023	0.04	0.00	-	-
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	0.50	0.00	0.12	0.13
	Sharekhan Limited	01-April-2022 to 31-March-2023	5.02	0.01	0.14	0.16
Baroda BNP Paribas Multi Asset Fund	Bank of Baroda	01-April-2022 to 31-March-2023	579.73	1.58	0.08	0.09
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	20.36	0.01	0.09	0.02
	Sharekhan Limited	01-April-2022 to 31-March-2023	7,241.13	5.14	34.92	6.07
	Bank of Baroda	01-April-2022 to 31-March-2023	1,19,743.43	84.99	485.49	84.34
Baroda BNP Paribas Mid Cap Fund	Bnp Paribas	01-April-2022 to 31-March-2023	0.01	0.00	-	-
	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.59	0.00	0.03	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	63.16	0.38	7.51	0.46
	Sharekhan Limited	01-April-2022 to 31-March-2023	325.24	1.96	20.27	1.24
Baroda BNP Paribas Medium Duration Fund	Bank of Baroda	01-April-2022 to 31-March-2023	2,264.30	13.68	68.77	4.19
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	-	-	0.00	0.01
	Sharekhan Limited	01-April-2022 to 31-March-2023	1.27	0.19	0.05	0.66
	Bank of Baroda	01-April-2022 to 31-March-2023	83.21	12.62	2.98	37.55
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	Sharekhan Limited	01-April-2022 to 31-March-2023	0.20	0.00	0.00	0.00
	Bank of Baroda	01-April-2022 to 31-March-2023	5,044.94	67.37	0.28	93.49
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	Sharekhan Limited	01-April-2022 to 31-March-2023	25.85	0.11	0.01	0.19
	Bank of Baroda	01-April-2022 to 31-March-2023	16,092.31	65.70	4.27	93.09
Baroda BNP Paribas Overnight Fund	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	5.00	0.00	0.00	0.03
	Sharekhan Limited	01-April-2022 to 31-March-2023	7.51	0.00	0.01	0.10
	Bank of Baroda	01-April-2022 to 31-March-2023	1,30,061.77	3.89	2.08	40.48
Baroda BNP Paribas Aggressive Hybrid Fund	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.42	0.00	0.02	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	43.07	0.32	3.19	0.27
	Sharekhan Limited	01-April-2022 to 31-March-2023	358.67	2.65	61.46	5.22
	Bank of Baroda	01-April-2022 to 31-March-2023	195.35	1.44	1.38	0.12
Baroda BNP Paribas Short Duration Fund	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	-	-	0.00	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	1.68	0.01	0.18	0.13
	Sharekhan Limited	01-April-2022 to 31-March-2023	5.67	0.03	2.31	1.60
	Bank of Baroda	01-April-2022 to 31-March-2023	2,506.61	14.71	41.77	28.86
Baroda BNP Paribas ELSS Tax Saver Fund	SBICAP Securities Ltd.	01-April-2022 to 31-March-2023	0.04	0.00	0.02	0.00
	Geojit Financial Services Ltd	01-April-2022 to 31-March-2023	36.25	0.75	7.56	0.99
	BOB Capital Markets Ltd	01-April-2022 to 31-March-2023	0.20	0.00	-	-
	Sharekhan Limited	01-April-2022 to 31-March-2023	74.55	1.53	10.89	1.42
	Bank of Baroda	01-April-2022 to 31-March-2023	1,396.55	28.74	141.26	18.43
Baroda BNP Paribas Ultra Short Duration Fund	Sharekhan Limited	01-April-2022 to 31-March-2023	25.67	0.01	0.01	0.02
	Bank of Baroda	01-April-2022 to 31-March-2023	26,478.64	12.85	19.16	75.16

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure III**

Brokerage on securities transactions  
(All amount in lakhs, unless otherwise stated)

Name of associate/related parties/group companies of Sponsor/AMC	Scheme Name	Nature of Association/Nature of relation	Period Coverd	Business given (Amount & % of total business received by the fund)		Commission paid (Amount & % of total commission paid by the fund)	
				Amount	%	Amount	%
BOB Capital Markets Ltd.	Baroda BNP Paribas Aggressive Hybrid Fund	Group/Associate	01-April-2023 to 31-March-2024	297.44	0.00%	0.27	0.01%
BOB Capital Markets Ltd.	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2023 to 31-March-2024	6,734.76	0.07%	6.51	0.25%
BOB Capital Markets Ltd.	Baroda BNP Paribas Banking & Financial Services Fund	Group/Associate	01-April-2023 to 31-March-2024	915.59	0.01%	0.83	0.03%
BOB Capital Markets Ltd.	Baroda BNP Paribas Business Cycle Fund	Group/Associate	01-April-2023 to 31-March-2024	866.24	0.01%	0.87	0.03%
BOB Capital Markets Ltd.	Baroda BNP Paribas Conservative Hybrid Fund	Group/Associate	01-April-2023 to 31-March-2024	187.98	0.00%	0.18	0.01%
BOB Capital Markets Ltd.	Baroda BNP Paribas ELSS Tax Saver Fund	Group/Associate	01-April-2023 to 31-March-2024	3,678.71	0.04%	3.43	0.13%
BOB Capital Markets Ltd.	Baroda BNP Paribas Equity Savings Fund	Group/Associate	01-April-2023 to 31-March-2024	332.96	0.00%	0.31	0.01%
BOB Capital Markets Ltd.	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2023 to 31-March-2024	7,105.90	0.07%	6.82	0.27%
BOB Capital Markets Ltd.	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2023 to 31-March-2024	4,823.39	0.05%	4.23	0.16%
BOB Capital Markets Ltd.	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2023 to 31-March-2024	4,094.12	0.04%	3.87	0.15%
BOB Capital Markets Ltd.	BARODA BNP PARIBAS INNOVATION FUND	Group/Associate	01-April-2023 to 31-March-2024	4,161.18	0.04%	3.53	0.14%
BOB Capital Markets Ltd.	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	2,186.07	0.02%	2.04	0.08%
BOB Capital Markets Ltd.	Baroda BNP Paribas Large Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	1,079.44	0.01%	1.03	0.04%
BOB Capital Markets Ltd.	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	4,619.11	0.05%	4.19	0.16%
BOB Capital Markets Ltd.	BARODA BNP PARIBAS MULTI ASSET FUND	Group/Associate	01-April-2023 to 31-March-2024	1,683.07	0.02%	1.69	0.07%
BOB Capital Markets Ltd.	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	7,607.67	0.08%	7.28	0.28%
BOB Capital Markets Ltd.	BARODA BNP PARIBAS SMALL CAP FUND	Group/Associate	01-April-2023 to 31-March-2024	1,708.47	0.02%	1.45	0.06%
BOB Capital Markets Ltd.	Baroda BNP Paribas Value Fund	Group/Associate	01-April-2023 to 31-March-2024	7,006.25	0.07%	6.06	0.24%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Aggressive Hybrid Fund	Group/Associate	01-April-2023 to 31-March-2024	922.20	0.01%	0.85	0.03%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2023 to 31-March-2024	4,605.03	0.05%	4.46	0.17%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Banking & Financial Services Fund	Group/Associate	01-April-2023 to 31-March-2024	444.87	0.00%	0.43	0.02%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Business Cycle Fund	Group/Associate	01-April-2023 to 31-March-2024	987.43	0.01%	0.99	0.04%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Conservative Hybrid Fund	Group/Associate	01-April-2023 to 31-March-2024	158.02	0.00%	0.16	0.01%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas ELSS Tax Saver Fund	Group/Associate	01-April-2023 to 31-March-2024	2,622.07	0.03%	2.41	0.09%
BNP Paribas Securities India Pvt Ltd	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2023 to 31-March-2024	3,620.62	0.04%	3.25	0.13%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2023 to 31-March-2024	839.43	0.01%	0.71	0.03%
BNP Paribas Securities India Pvt Ltd	BARODA BNP PARIBAS INNOVATION FUND	Group/Associate	01-April-2023 to 31-March-2024	2,744.51	0.03%	2.33	0.09%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	6,267.27	0.07%	5.77	0.22%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Large Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	820.82	0.01%	0.73	0.03%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	4,329.31	0.05%	3.89	0.15%
BNP Paribas Securities India Pvt Ltd	BARODA BNP PARIBAS MULTI ASSET FUND	Group/Associate	01-April-2023 to 31-March-2024	1,242.72	0.01%	1.12	0.04%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	3,988.67	0.04%	3.57	0.14%
BNP Paribas Securities India Pvt Ltd	BARODA BNP PARIBAS SMALL CAP FUND	Group/Associate	01-April-2023 to 31-March-2024	3,405.04	0.04%	2.89	0.11%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Value Fund	Group/Associate	01-April-2023 to 31-March-2024	9,129.08	0.10%	7.80	0.30%
SHAREKHAN LTD	Baroda BNP Paribas Aggressive Hybrid Fund	Group/Associate	01-April-2023 to 31-March-2024	1,401.62	0.01%	1.40	0.05%
SHAREKHAN LTD	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2023 to 31-March-2024	6,143.56	0.06%	6.10	0.24%
SHAREKHAN LTD	Baroda BNP Paribas Banking & Financial Services Fund	Group/Associate	01-April-2023 to 31-March-2024	323.39	0.00%	0.30	0.01%
SHAREKHAN LTD	Baroda BNP Paribas Business Cycle Fund	Group/Associate	01-April-2023 to 31-March-2024	828.37	0.01%	0.83	0.03%
SHAREKHAN LTD	Baroda BNP Paribas Conservative Hybrid Fund	Group/Associate	01-April-2023 to 31-March-2024	193.99	0.00%	0.17	0.01%
SHAREKHAN LTD	Baroda BNP Paribas ELSS Tax Saver Fund	Group/Associate	01-April-2023 to 31-March-2024	1,225.17	0.01%	1.08	0.04%
SHAREKHAN LTD	Baroda BNP Paribas Equity Savings Fund	Group/Associate	01-April-2023 to 31-March-2024	256.99	0.00%	0.23	0.01%
SHAREKHAN LTD	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2023 to 31-March-2024	5,942.35	0.06%	5.86	0.23%
SHAREKHAN LTD	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2023 to 31-March-2024	796.51	0.01%	0.68	0.03%
SHAREKHAN LTD	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2023 to 31-March-2024	688.87	0.01%	0.66	0.03%
SHAREKHAN LTD	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	1,718.06	0.02%	1.63	0.06%
SHAREKHAN LTD	Baroda BNP Paribas Large Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	3,660.00	0.04%	3.36	0.13%
SHAREKHAN LTD	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	1,062.71	0.01%	0.98	0.04%
SHAREKHAN LTD	BARODA BNP PARIBAS MULTI ASSET FUND	Group/Associate	01-April-2023 to 31-March-2024	576.54	0.01%	0.58	0.02%
SHAREKHAN LTD	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2023 to 31-March-2024	1,514.41	0.02%	1.43	0.06%
SHAREKHAN LTD	BARODA BNP PARIBAS SMALL CAP FUND	Group/Associate	01-April-2023 to 31-March-2024	2,649.42	0.03%	2.64	0.10%
SHAREKHAN LTD	Baroda BNP Paribas Value Fund	Group/Associate	01-April-2023 to 31-March-2024	519.21	0.01%	0.52	0.02%

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure III**

Brokerage on securities transactions  
(All amount in lakhs, unless otherwise stated)

Name of associate/related parties/group companies of Sponsor/AMC	Scheme Name	Nature of Association/Nature of relation	Period Coverd	Business given (Amount & % of total business received by the fund)		Commission paid (Amount & % of total commission paid by the fund)	
				Amount	%	Amount	%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2022 to 31-March-2023	5,487.41	0.26%	5.16	0.85%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Business Cycle Fund	Group/Associate	01-April-2022 to 31-March-2023	335.84	0.02%	0.34	0.06%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Conservative Hybrid Fund	Group/Associate	01-April-2022 to 31-March-2023	37.56	0.00%	0.04	0.01%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas ELSS Fund	Group/Associate	01-April-2022 to 31-March-2023	156.98	0.01%	0.16	0.03%
BNP Paribas Securities India Pvt Ltd	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2022 to 31-March-2023	11,580.58	0.70%	13.87	1.95%
BNP Paribas Securities India Pvt Ltd	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2022 to 31-March-2023	2,798.55	0.13%	2.64	0.44%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2022 to 31-March-2023	614.95	0.04%	0.74	0.10%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2022 to 31-March-2023	600.54	0.03%	0.60	0.10%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2022 to 31-March-2023	3,679.39	0.22%	4.41	0.62%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2022 to 31-March-2023	59.80	0.00%	0.06	0.01%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	843.48	0.05%	1.01	0.14%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	1,577.24	0.08%	1.49	0.25%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Large Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	1,166.27	0.06%	1.17	0.19%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	1,307.55	0.06%	1.31	0.22%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	801.06	0.05%	0.96	0.13%
BNP Paribas Securities India Pvt Ltd	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	801.45	0.04%	0.77	0.13%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2022 to 31-March-2023	2,327.42	0.14%	2.33	0.37%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Banking & Financial Services Fund	Group/Associate	01-April-2022 to 31-March-2023	137.45	0.01%	0.16	0.03%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Business Cycle Fund	Group/Associate	01-April-2022 to 31-March-2023	1,518.55	0.09%	1.71	0.27%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas ELSS Fund	Group/Associate	01-April-2022 to 31-March-2023	304.17	0.02%	0.36	0.06%
BNP Paribas Securities India Pvt Ltd.	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2022 to 31-March-2023	1,664.27	0.10%	1.67	0.26%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2022 to 31-March-2023	1,040.80	0.06%	1.04	0.17%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2022 to 31-March-2023	3,012.53	0.17%	3.43	0.54%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	751.00	0.04%	0.75	0.12%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	1,728.54	0.10%	1.90	0.30%
BNP Paribas Securities India Pvt Ltd.	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	281.20	0.02%	0.34	0.05%
BOB Capital Markets Ltd.	Baroda BNP Paribas Aggressive Hybrid Fund	Group/Associate	01-April-2022 to 31-March-2023	1,174.98	0.06%	1.41	0.22%
BOB Capital Markets Ltd.	Baroda BNP Paribas Aggressive Hybrid Fund	Group/Associate	01-April-2022 to 31-March-2023	258.34	0.01%	0.31	0.05%
BOB Capital Markets Ltd.	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2022 to 31-March-2023	6,383.64	0.39%	7.65	1.08%
BOB Capital Markets Ltd.	Baroda BNP Paribas Balanced Advantage Fund	Group/Associate	01-April-2022 to 31-March-2023	7,572.79	0.37%	7.30	1.21%
BOB Capital Markets Ltd.	Baroda BNP Paribas Banking & Financial Services Fund	Group/Associate	01-April-2022 to 31-March-2023	64.66	0.00%	0.08	0.01%
BOB Capital Markets Ltd.	Baroda BNP Paribas Banking & Financial Services Fund	Group/Associate	01-April-2022 to 31-March-2023	207.95	0.01%	0.19	0.03%
BOB Capital Markets Ltd.	Baroda BNP Paribas Business Cycle Fund	Group/Associate	01-April-2022 to 31-March-2023	1,195.42	0.06%	1.23	0.20%
BOB Capital Markets Ltd.	Baroda BNP Paribas Conservative Hybrid Fund	Group/Associate	01-April-2022 to 31-March-2023	85.55	0.00%	0.10	0.02%
BOB Capital Markets Ltd.	Baroda BNP Paribas Conservative Hybrid Fund	Group/Associate	01-April-2022 to 31-March-2023	492.00	0.03%	0.50	0.08%
BOB Capital Markets Ltd.	Baroda BNP Paribas ELSS Fund	Group/Associate	01-April-2022 to 31-March-2023	256.22	0.01%	0.31	0.05%
BOB Capital Markets Ltd.	Baroda BNP Paribas ELSS Fund	Group/Associate	01-April-2022 to 31-March-2023	163.10	0.01%	0.16	0.03%
BOB Capital Markets Ltd.	Baroda BNP Paribas Equity Savings Fund	Group/Associate	01-April-2022 to 31-March-2023	291.55	0.02%	0.35	0.05%
BOB Capital Markets Ltd.	Baroda BNP Paribas Equity Savings Fund	Group/Associate	01-April-2022 to 31-March-2023	307.51	0.02%	0.31	0.05%
BOB Capital Markets Ltd.	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2022 to 31-March-2023	2,993.23	0.18%	3.58	0.50%
BOB Capital Markets Ltd.	BARODA BNP PARIBAS FLEXI CAP FUND	Group/Associate	01-April-2022 to 31-March-2023	1,030.11	0.05%	0.99	0.16%
BOB Capital Markets Ltd.	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2022 to 31-March-2023	1,029.88	0.06%	1.24	0.17%
BOB Capital Markets Ltd.	Baroda BNP Paribas Focused Fund	Group/Associate	01-April-2022 to 31-March-2023	284.70	0.01%	0.26	0.04%
BOB Capital Markets Ltd.	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2022 to 31-March-2023	57.52	0.00%	0.07	0.01%
BOB Capital Markets Ltd.	Baroda BNP Paribas India Consumption Fund	Group/Associate	01-April-2022 to 31-March-2023	2,039.94	0.10%	2.10	0.34%
BOB Capital Markets Ltd.	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	3,463.34	0.20%	4.16	0.61%
BOB Capital Markets Ltd.	Baroda BNP Paribas Large & Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	898.50	0.05%	0.90	0.15%
BOB Capital Markets Ltd.	Baroda BNP Paribas Large Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	2,469.85	0.13%	2.96	0.45%
BOB Capital Markets Ltd.	Baroda BNP Paribas Large Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	613.13	0.04%	0.74	0.12%
BOB Capital Markets Ltd.	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	2,196.21	0.12%	2.63	0.40%
BOB Capital Markets Ltd.	Baroda BNP Paribas Mid Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	1,549.29	0.09%	1.57	0.25%
BOB Capital Markets Ltd.	Baroda BNP Paribas Multi Asset Fund	Group/Associate	01-April-2022 to 31-March-2023	5,687.53	0.33%	5.68	0.90%
BOB Capital Markets Ltd.	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	596.68	0.03%	0.72	0.11%
BOB Capital Markets Ltd.	Baroda BNP Paribas Multi Cap Fund	Group/Associate	01-April-2022 to 31-March-2023	3,973.53	0.22%	4.08	0.65%

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IV**

Net asset value

Scheme Name	Plan and Options	As At March 31, 2024	As At March 31, 2023	As At April 1, 2022
Baroda BNP Paribas Medium Duration Fund	Regular Plan - Growth Option	17.1858	15.9830	15.3718
	Regular Plan - Half Yearly IDCW Option	10.2904	10.2232	10.1310
	Regular Plan - Monthly IDCW Option	10.2597	10.1353	10.0503
	Regular Plan - Calendar Quarterly IDCW Option	10.3080	10.2176	10.0840
	Regular Plan - Annual IDCW Option	10.5920	10.5858	10.1810
	Direct Plan - Growth Option	18.3091	16.9803	16.2802
	Direct Plan - Monthly IDCW Option	10.6419	10.4642	10.5367
	Direct Plan - Calendar Quarterly IDCW Option	10.2236	10.0817	10.0351
	Direct Plan - Annual IDCW Option	10.7381	10.7107	10.2687
Baroda BNP Paribas Low Duration Fund	Regular Plan - Daily IDCW Option	10.0664	10.0609	10.0604
	Regular Plan - Growth Option	36.7238	34.3676	32.9039
	Regular Plan - Monthly IDCW Option	10.3390	10.2609	10.3055
	Regular Plan - Weekly IDCW Option	10.0273	10.0300	10.0171
	Defunct Plan - Daily IDCW Option	10.0598	10.0504	10.0499
	Defunct Plan - Growth Option	36.7876	34.3948	32.8972
	Defunct Plan - Monthly IDCW Option	10.5336	10.4391	10.4052
	Defunct Plan - Weekly IDCW Option	10.0313	10.0300	10.0174
	Direct Plan - Daily IDCW Option	10.0941	10.0840	10.0835
	Direct Plan - Growth Option	39.8400	36.9937	35.1787
	Direct Plan - Monthly IDCW Option	10.2899	10.1400	10.0638
	Direct Plan - Weekly IDCW Option	10.0323	10.0306	10.0176
Baroda BNP Paribas Dynamic Bond Fund	Regular Plan - Daily IDCW Option	10.1173	10.1148	10.1118
	Regular Plan - Growth Option	41.6130	38.6611	37.0197
	Regular Plan - Half Yearly IDCW Option	10.1540	10.0776	10.2052
	Regular Plan - Monthly IDCW Option	10.3135	10.1686	10.0391
	Regular Plan - Quarterly IDCW Option	10.2672	10.1697	10.1376
	Regular Plan - Weekly IDCW Option	10.1068	10.1005	10.0949
	Defunct Plan - Growth Option	29.3045	27.2286	26.0436
	Direct Plan - Daily IDCW Option	10.1182	10.1148	10.1134
	Direct Plan - Growth Option	45.7907	42.1330	39.9416
	Direct Plan - Monthly IDCW Option	10.5966	10.3338	10.2565
	Direct Plan - Quarterly IDCW Option	10.5686	10.3600	10.2275
	Direct Plan - Weekly IDCW Option	10.1120	10.1013	10.0968
Baroda BNP Paribas Corporate Bond Fund	Regular Plan - Growth Option	24.7143	22.9432	22.3613
	Regular Plan - Monthly IDCW Option	10.2465	10.0964	10.1066
	Regular Plan - Quarterly IDCW Option	10.2224	10.1345	10.1516
	Defunct Plan - Growth Option	28.6028	26.5521	25.8712
	Defunct Plan - Monthly IDCW Option	10.2118	10.0653	10.1544
	Defunct Plan - Quarterly IDCW Option	10.2077	10.0587	10.2066
	Defunct Plan - Annual IDCW Option	10.2960	10.2730	10.6440
	Regular Plan - Annual IDCW Option	10.2293	10.2114	10.5869
	Direct Plan - Growth Option	26.1609	24.1941	23.5020
	Direct Plan - Monthly IDCW Option	10.3317	10.1360	10.2714
	Direct Plan - Quarterly IDCW Option	10.3917	10.2370	10.4937
	Direct Plan - Annual IDCW Option	10.4862	10.4289	10.7728
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	Regular Plan - IDCW Option	10.8203	10.1267	-
	Regular Plan - Growth Option	10.8202	10.1267	-
	Direct Plan - Growth Option	10.8587	10.1322	-
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	Regular Plan - IDCW Option	10.0791	10.1917	-
	Regular Plan - Growth Option	10.8091	10.0681	-
	Direct Plan - IDCW Option	10.1721	10.0688	-
Baroda BNP Paribas Mid Cap Fund	Direct Plan - Growth Option	10.8424	10.0688	-
	Regular Plan - IDCW Option	52.9448	39.4423	43.0037
	Regular Plan - Growth Option	84.8921	57.8049	57.9130
Baroda BNP Paribas Large Cap Fund	Direct Plan - IDCW Option	65.6807	48.2220	51.7462
	Direct Plan - Growth Option	99.1667	66.5437	65.6213
	Regular Plan - IDCW Option	23.0488	18.0245	19.2678
Baroda BNP Paribas ELSS Tax Saver Fund	Regular Plan - Growth Option	197.2298	140.7929	138.4745
	Direct Plan - IDCW Option	27.2719	21.0762	22.2584
	Direct Plan - Growth Option	224.0430	158.0594	153.5780
Baroda BNP Paribas Conservative Hybrid Fund	Regular Plan - IDCW Option	21.1363	16.2804	18.4144
	Regular Plan - Growth Option	80.2436	56.4656	58.7550
	Direct Plan - IDCW Option	26.4043	20.0923	22.4603
	Direct Plan - Growth Option	89.0344	61.9118	63.6472
Baroda BNP Paribas Conservative Hybrid Fund	Regular Plan - Growth Option	40.6331	35.7884	35.0344
	Regular Plan - Monthly IDCW Option	11.1219	10.4768	10.8344
	Regular Plan - Quarterly IDCW Option	11.2708	10.6821	11.0674
	Direct Plan - Growth Option	48.5838	42.1130	40.6316
	Direct Plan - Monthly IDCW Option	13.2196	12.2718	12.4733
	Direct Plan - Quarterly IDCW Option	12.8192	11.9507	12.2038

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IV**

Net asset value

Scheme Name	Plan and Options	As At March 31, 2024	As At March 31, 2023	As At April 1, 2022
Baroda BNP Paribas Arbitrage Fund	Regular Plan - Adhoc IDCW Option	11.0455	10.2656	10.5931
	Regular Plan - Growth Option	14.7647	13.7225	13.1169
	Regular Plan - Monthly IDCW Option	10.3787	10.2250	10.1047
	Regular Plan - Quarterly IDCW Option	10.3885	10.2854	10.2323
	Direct Plan - Adhoc IDCW Option	11.3179	10.4479	10.7687
	Direct Plan - Growth Option	15.4460	14.2583	13.5433
	Direct Plan - Monthly IDCW Option	10.7643	10.5143	10.3520
	Direct Plan - Quarterly IDCW Option	10.8039	10.6105	10.4869
Baroda BNP Paribas Aggressive Hybrid Fund	Regular Plan - IDCW Option	16.8476	13.6736	14.4721
	Regular Plan - Growth Option	24.8002	18.5715	18.4007
	Direct Plan - IDCW Option	18.8126	15.0174	15.6371
	Direct Plan - Growth Option	27.7631	20.4512	19.9277
Baroda BNP Paribas Focused Fund	Regular Plan - IDCW Option	15.7555	12.3248	13.6225
	Regular Plan - Growth Option	19.9384	14.2740	14.5088
	Direct Plan - IDCW Option	17.3887	13.3485	14.5064
	Direct Plan - Growth Option	22.0539	15.5025	15.4902
Baroda BNP Paribas India Consumption Fund	Regular Plan - IDCW Option	20.0455	15.8360	16.7576
	Regular Plan - Growth Option	27.1150	19.5579	19.0216
	Direct Plan - IDCW Option	22.4862	17.5088	18.2546
	Direct Plan - Growth Option	29.4766	20.9503	20.0805
Baroda BNP Paribas Aqua Fund of Fund	Regular Plan - IDCW Option	12.3212	10.4594	9.9266
	Regular Plan - Growth Option	12.3212	10.4594	9.9267
	Direct Plan - IDCW Option	12.7160	10.6841	10.0306
	Direct Plan - Growth Option	12.7160	10.6841	10.0306
Baroda BNP Paribas Flexi Cap Fund	Regular Plan - IDCW Option	13.5211	9.6639	-
	Regular Plan - Growth Option	13.5211	9.6639	-
	Direct Plan - IDCW Option	13.8780	9.7734	-
	Direct Plan - Growth Option	13.8780	9.7734	-
Baroda BNP Paribas Multi Asset Fund	Regular Plan - IDCW Option	12.8417	9.9960	-
	Regular Plan - Growth Option	12.8417	9.9960	-
	Direct Plan - IDCW Option	13.1270	10.0455	-
	Direct Plan-Growth Option	13.1270	10.0455	-
Baroda BNP Paribas Multi Cap Fund	Regular Plan - IDCW Option	52.2437	38.8284	43.5807
	Regular Plan - Growth Option	242.5313	166.2305	174.5806
	Direct Plan - IDCW Option	54.7311	40.2419	44.7018
	Direct Plan - Growth Option	268.5429	182.1962	189.3257
Baroda BNP Paribas Gilt Fund	Regular Plan - IDCW Option	22.7002	22.5079	21.7445
	Regular Plan - Growth Option	38.2449	35.2779	34.0816
	Direct Plan - IDCW Option	30.6844	30.3315	29.0976
	Direct Plan - Growth Option	41.8011	38.4377	36.8748
Baroda BNP Paribas Liquid Fund	Regular Plan - Daily IDCW Option	1,001.2065	1,001.3940	1,001.1957
	Regular Plan - Growth Option	2,754.6309	2,570.8800	2,431.1892
	Regular Plan - Weekly IDCW Option	1,001.5867	1,001.7704	1,000.4222
	Defunct Plan - IDCW Option	3,346.1873	3,122.1591	2,951.9545
	Defunct Plan - Daily IDCW Option	-	-	1,006.0563
	Defunct Plan - Growth Option	4,055.4501	3,783.9401	3,577.6654
	Direct Plan - Daily IDCW Option	1,002.1260	1,002.2794	1,002.0810
	Direct Plan - Growth Option	2,784.8951	2,595.9724	2,452.9248
Baroda BNP Paribas Short Duration Fund	Direct Plan - Weekly IDCW Option	1,220.3763	1,220.5469	1,218.9032
	Regular Plan - Monthly IDCW Option	10.1988	10.1055	10.0424
	Regular Plan - Growth Option	26.4710	24.6810	23.7957
	Regular Plan - Quarterly IDCW Option	10.5644	10.4849	10.6602
	Direct Plan - Monthly IDCW Option	10.3041	10.1367	10.0494
	Direct Plan - Growth Option	28.4917	26.3853	25.2678
Baroda BNP Paribas Banking & Financial Services Fund	Direct Plan - Quarterly IDCW Option	11.0283	10.8892	10.9984
	Regular Plan - IDCW Option	18.9135	16.0675	16.4428
	Regular Plan - Growth Option	38.4338	29.7967	28.0608
	Direct Plan - IDCW Option	21.2246	17.8106	18.0666
Baroda BNP Paribas Credit Risk Fund	Direct Plan - Growth Option	42.2147	32.3280	30.1631
	Regular Plan - Growth Option	20.0260	18.5890	17.7201
	Regular Plan - Monthly IDCW Option	11.2893	11.2861	11.4052
	Regular Plan - Quarterly IDCW Option	11.7009	11.6915	11.7892
	Direct Plan - Growth Option	21.8262	20.1028	19.0099
	Direct Plan - Monthly IDCW Option	14.0930	13.8194	13.0680
Baroda BNP Paribas Ultra Short Duration Fund	Direct Plan - Quarterly IDCW Option	12.5695	12.4504	12.4535
	Regular Plan - Daily IDCW Option	1,006.8158	1,006.8662	1,006.2082
	Regular Plan - Growth Option	1,408.6007	1,313.2067	1,241.8542
	Regular Plan - Weekly IDCW Option	1,001.6861	1,002.6072	-
	Direct Plan - Daily IDCW Option	1,007.6479	1,007.6833	1,007.0253
	Direct Plan - Growth Option	1,423.6984	1,324.6746	1,251.1178



**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IV**

Net asset value

Scheme Name	Plan and Options	As At March 31, 2024	As At March 31, 2023	As At April 1, 2022
Baroda BNP Paribas Balanced Advantage Fund	Regular Plan - IDCW Option	15.4598	13.2665	14.0774
	Regular Plan - Growth Option	21.2266	16.6238	16.2309
	Direct Plan - IDCW Option	16.6816	14.1380	14.8079
	Direct Plan - Growth Option	22.8474	17.6777	17.0291
Baroda BNP Paribas Overnight Fund	Unclaimed IDCW - Up to 3 Yrs	1,128.1826	1,056.2403	1,001.5728
	Unclaimed IDCW - Greater than 3 years	1,000.0010	999.9990	999.9984
	Unclaimed Redemption - Up to 3 Yrs	1,128.1825	1,056.2402	1,001.5727
	Unclaimed Redemption - Greater than 3 years	1,000.0010	999.9990	999.9984
	Regular Plan - Daily IDCW Option	1,000.0084	1,000.0008	1,000.0002
	Regular Plan - Growth Option	1,253.6619	1,174.6268	1,114.5058
	Regular Plan - Weekly IDCW Option	1,002.0555	1,000.6667	1,000.2708
	Direct Plan - Daily IDCW Option	1,000.0084	1,000.0017	1,000.0012
	Direct Plan - Growth Option	1,257.4396	1,177.2549	1,116.3242
	Direct Plan - Weekly IDCW Option	1,001.0636	1,000.6890	1,000.2910
Baroda BNP Paribas Money Market Fund	Regular Plan - Daily IDCW Option	1,006.5461	1,005.9717	1,005.8293
	Regular Plan - Growth Option	1,258.3168	1,175.6898	1,119.9063
	Regular Plan - Monthly IDCW Option	1,014.9814	1,007.8479	1,003.6385
	Regular Plan - Weekly IDCW Option	1,001.7588	1,002.3420	1,000.3931
	Direct Plan - Daily IDCW Option	1,000.5773	1,000.7764	-
	Direct Plan - Growth Option	1,273.5026	1,187.6498	1,128.9982
	Direct Plan - Monthly IDCW Option	1,009.8569	-	-
	Direct Plan - Weekly IDCW Option	-	1,002.1956	-
Baroda BNP Paribas Equity Savings Fund	Regular Plan - IDCW Option	12.9520	11.0884	11.6233
	Regular Plan - Growth Option	14.8341	12.6997	12.3759
	Direct Plan - IDCW Option	13.6233	11.5445	11.9658
	Direct Plan - Growth Option	15.5954	13.2157	12.7385
Baroda BNP Paribas Large & Mid Cap Fund	Regular Plan - IDCW Option	18.6905	13.8591	15.5247
	Regular Plan - Growth Option	23.6397	16.0283	16.5119
	Direct Plan - IDCW Option	20.9970	15.3769	16.9750
	Direct Plan - Growth Option	24.9788	16.7208	16.9750
Baroda BNP Paribas Banking and PSU Bond Fund	Regular Plan - Growth Option	11.4491	10.7125	10.4548
	Regular Plan - Monthly IDCW Option	10.1625	10.0979	10.3241
	Regular Plan - Quarterly IDCW Option	10.1549	10.1064	10.1392
	Direct Plan - Growth Option	11.6443	10.8142	10.5113
	Direct Plan - Monthly IDCW Option	10.2709	10.1253	10.3503
Baroda BNP Paribas Business Cycle Fund	Direct Plan - Quarterly IDCW Option	10.3056	10.2015	10.0446
	Regular Plan - IDCW Option	14.2067	9.8272	9.9296
	Regular Plan - Growth Option	14.2067	9.8272	9.9296
	Direct Plan - IDCW Option	14.7472	10.0736	10.0273
Baroda BNP Paribas Floater Fund	Direct Plan - Growth Option	14.7472	10.0737	10.0273
	Regular Weekly - IDCW Option	10.0523	-	-
	Regular Plan - Growth Option	10.7362	-	-
	Direct Weekly - IDCW Option	10.0452	-	-
Baroda BNP Paribas Value Fund	Direct Plan - Growth Option	10.7762	-	-
	Regular Plan - IDCW Option	13.1744	-	-
	Regular Plan - Growth Option	13.1744	-	-
	Direct Plan - IDCW Option	13.3513	-	-
Baroda BNP Paribas Gold ETF	Direct Plan-Growth Option	13.3513	-	-
	Baroda BNP Paribas Gold ETF	66.6064	-	-
	Regular Plan - IDCW Option	11.4133	-	-
	Regular Plan - Growth Option	11.4133	-	-
Baroda BNP Paribas Small Cap Fund	Direct Plan - IDCW Option	11.5019	-	-
	Direct Plan-Growth Option	11.5019	-	-
	Regular Plan- IDCW	10.2823	-	-
	Regular Plan-Growth Option	10.2823	-	-
Baroda BNP Paribas Nifty 50 Index Fund	Direct Plan-IDCW	10.2894	-	-
	Direct Plan-Growth Option	10.2894	-	-
	Regular Plan-IDCW	10.2934	-	-
	Regular Plan-Growth Option	10.2939	-	-
Baroda BNP Paribas Innovation Fund	Direct Plan-IDCW	10.3027	-	-
	Direct Plan-Growth Option	10.3027	-	-

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure V**

(All amount in lakhs, unless otherwise stated)

Unclaimed Dividend and Unclaimed Redemption:

Scheme Name	01-April-2023 to 31-March-2024				01-April-2022 to 31-March-2023			
	Dividend		Redemption		Dividend		Redemption	
	Count	Amount	Count	Amount	Count	Amount	Count	Amount
Baroda BNP Paribas Aggressive Hybrid Fund	92	3.79	24	6.02	77	2.99	23	5.55
Baroda BNP Paribas Arbitrage Fund	10	3.42	10	1.20	6	13.17	8	1.19
Baroda BNP Paribas Balanced Advantage Fund	89	9.04	144	51.40	87	5.98	132	63.45
Baroda BNP Paribas Banking and Financial Services Fund	9	0.77	15	6.36	8	0.62	13	5.71
Baroda BNP Paribas Business Cycle Fund	-	-	18	17.58	-	-	11	2.05
Baroda BNP Paribas Conservative Hybrid Fund	139	9.94	208	9.84	102	6.40	214	14.16
Baroda BNP Paribas Corporate Bond Fund	8	1.04	67	0.90	5	0.97	67	0.90
Baroda BNP Paribas Credit Risk Fund	9	2.26	8	1.25	5	1.61	7	1.37
Baroda BNP Paribas Dynamic Bond Fund	81	9.24	559	2.61	56	6.35	564	3.55
Baroda BNP Paribas ELSS Fund	6,155	380.15	1,422	84.48	6,210	355.01	1,443	76.02
Baroda BNP Paribas Equity Savings Fund	1	0.04	21	13.11	1	0.04	20	10.54
Baroda BNP Paribas Flexi Cap Fund	-	-	11	8.57	-	-	2	3.01
Baroda BNP Paribas Focused Fund	10	1.51	11	2.95	6	10.03	9	3.88
Baroda BNP Paribas Funds Aqua Fund of Fund	-	-	4	5.97	-	-	4	5.59
Baroda BNP Paribas Gilt Fund	40	0.54	12	0.40	23	0.34	11	0.35
Baroda BNP Paribas India Consumption Fund	12	0.68	26	4.37	9	0.57	21	2.85
Baroda BNP Paribas Large & Mid Cap Fund	4	0.10	19	4.66	2	0.06	22	1.36
Baroda BNP Paribas Large Cap Fund	2,162	202.16	290	76.09	2,222	182.03	288	86.87
Baroda BNP Paribas Liquid Fund	62	1.84	1,154	41.44	56	1.18	1,190	38.87
Baroda BNP Paribas Low Duration Fund	19	1.24	497	25.06	8	1.19	500	31.10
Baroda BNP Paribas Medium Duration Fund	121	4.17	11	1.10	127	8.34	11	1.09
Baroda BNP Paribas Mid Cap Fund	949	83.46	212	62.64	962	70.32	200	56.32
Baroda BNP Paribas Multi Cap Fund	9,157	978.09	3,533	123.92	7,904	852.87	3,630	125.59
Baroda BNP Paribas Overnight Fund	2	0.00	23	1.92	-	-	17	2.03
Baroda BNP Paribas Short Duration Fund	14	0.21	88	6.34	7	0.14	89	6.04
Baroda BNP Paribas Ultra Short Term Fund	-	-	-	-	-	-	1	0.01
BARODA BNP PARIBAS MULTI ASSET FUND	-	-	3	1.06	-	-	-	-
BARODA BNP PARIBAS VALUE FUND	-	-	3	2.92	-	-	-	-
BARODA BNP PARIBAS FLOATER FUND	2	0.05	-	-	-	-	-	-
BARODA BNP PARIBAS BANKING AND PSU BOND FUND	1	0.01	-	-	-	-	-	-
BARODA BNP PARIBAS SMALL CAP FUND	1	0.07	-	-	-	-	-	-
BARODA BNP PARIBAS FIXED MATURITY PLAN - SERIES P	-	-	4	2.47	-	-	5	4.38
BARODA EQUITY TRIGGER	-	-	4	0.63	-	-	4	0.63
Baroda FMP 367 S4	-	-	1	1.57	-	-	1	1.57
Baroda Hybrid Fund	-	-	5	4.06	-	-	5	4.06
Baroda Pioneer 90 Day FMP - Series 2	1	0.00	-	-	1	0.00	-	-
BARODA PIONEER CHILDREN FUND	-	-	2	0.54	-	-	2	0.54
BARODA INCOME FUND	-	-	5	0.46	-	-	-	-
BNP Paribas - Series 23 - Plan C	-	-	1	0.00	-	-	1	0.00
BNP Paribas - Series 23- Plan D	-	-	1	0.00	-	-	1	0.00
BNP Paribas - Series 11 - Plan B	-	-	10	1.05	-	-	10	1.05
BNP Paribas - Series 12 - Plan A	-	-	14	4.65	-	-	15	4.66
BNP Paribas - Series 12 - Plan B	-	-	13	2.51	-	-	14	2.59
BNP Paribas - Series 12 - Plan C	-	-	7	26.80	-	-	7	26.80
BNP Paribas - Series 13 - Plan A	-	-	21	3.51	-	-	21	3.51
BNP Paribas - Series 13 - Plan B	-	-	31	6.32	-	-	31	6.32
BNP Paribas - Series 14 - Plan C	-	-	2	0.07	-	-	2	0.07
BNP Paribas - Series 16 - Plan B	1	0.01	39	0.27	1	0.01	39	0.27
BNP Paribas - Series 20 - Plan B	-	-	1	0.00	-	-	1	0.00
BNP Paribas - Series 20 - Plan C	1	0.01	-	-	1	0.01	-	-
BNP Paribas - Series 23 - Plan E	-	-	1	0.54	-	-	1	0.54
BNP PARIBAS CAPITAL PROTECTION ORIENTED FUND Sr 1	4	0.26	5	0.78	4	0.26	6	1.01
BNP PARIBAS CAPITAL PROTECTION ORIENTED FUND SR II	-	-	-	-	-	-	1	0.78
BNP PARIBAS GOVERNMENT SECURITIES FUND	3	0.01	1	0.01	3	0.01	1	0.01
BNP PARIBAS INTERVAL FUND SERIES2	-	-	5	0.30	-	-	5	0.30
BNP Paribas Multi Manager Fund	-	-	1	0.16	-	-	1	0.16
BNP Paribas Multi Manager Fund Series2 A	-	-	5	0.00	-	-	5	0.00
BNP Paribas Multi Manager Fund Series2B	-	-	282	1.00	-	-	282	1.00
BNP Paribas Multi Manager Series 3	-	-	1,940	9.17	-	-	1,948	9.18
<b>Grand Total</b>	<b>19,159</b>	<b>1,694.11</b>	<b>10,794</b>	<b>631.03</b>	<b>17,893</b>	<b>1,520.50</b>	<b>10,906</b>	<b>618.87</b>

Below proposed note for the financials:

Baroda BNP Paribas Mutual Fund has unidentified unclaimed dividend and redemption amounts of Rs.2.49 Crores as of March 31, 2024 (Rs.2.49 Crores as of March 31, 2023). As represented by the management, these amount are not recorded in the schemes financial statements as it pertains to unidentified investors prior to March 31, 2008. Had this amount been identified, it would have been recorded as asset and liability in the respective schemes resulting in no impact in net asset value. Further, there is unidentified unclaimed refund amount of Rs. 0.58 crores as of March 31, 2024 (Rs. 0.58 crores as on March 31, 2023). Had the schemes for these amounts been identified, it would have been recorded as asset and liability in the respective schemes resulting in no impact in net asset value.

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure VI**

Payment of bank charges

(All amount in lakhs, unless otherwise stated)

Scheme Name	Name of associates	Nature of association / Nature of relation	Amount	Amount
			For the year ended March 31, 2024	For the year ended March 31, 2023
Baroda BNP Paribas Mid Cap Fund	Bank of Baroda	Sponsor	2.72	1.73
Baroda BNP Paribas Large Cap Fund			1.61	0.56
Baroda BNP Paribas ELSS Fund			0.27	0.23
Baroda BNP Paribas Medium Duration Fund			0.00	-0.17
Baroda BNP Paribas Conservative Hybrid Fund			0.02	0.02
Baroda BNP Paribas Low Duration Fund			0.00	0.10
Baroda BNP Paribas Dynamic Bond Fund			0.03	0.03
Baroda BNP Paribas Corporate Bond Fund			0.01	0.00
Baroda BNP Paribas Arbitrage Fund			0.02	0.02
Baroda BNP Paribas Aggressive Hybrid Fund			0.11	0.09
Baroda BNP Paribas Focused Fund			0.58	0.42
Baroda BNP Paribas India Consumption Fund			0.48	0.24
Baroda BNP Paribas Funds Aqua Fund of Fund			0.00	0.04
Baroda BNP Paribas Balanced Advantage Fund			5.14	4.72
Baroda BNP Paribas Liquid Fund			0.01	0.35
Baroda BNP Paribas Multi Cap Fund			8.40	5.96
Baroda BNP Paribas Overnight Fund			0.00	0.11
Baroda BNP Paribas Short Duration Fund			0.01	0.12
Baroda BNP Paribas Gilt Fund			0.01	0.01
Baroda BNP Paribas Banking & Financial Services Fund			0.21	0.19
Baroda BNP Paribas Credit Risk Fund			0.01	0.01
Baroda BNP Paribas Ultra Short Duration Fund			0.00	0.00
Baroda BNP Paribas Money Market Fund			0.00	0.00
Baroda BNP Paribas Equity Savings Fund			0.24	0.26
Baroda BNP Paribas Large & Mid Cap Fund			7.80	5.68
Baroda BNP Paribas Banking and PSU Bond Fund			0.00	0.01
Baroda BNP Paribas Business Cycle Fund			0.83	0.97
Baroda BNP Paribas Flexi Cap Fund			2.32	0.65
Baroda BNP Paribas Multi Asset Fund			0.47	0.03
Baroda BNP Paribas Nifty SDL December 2026 Index Fund			0.00	0.00
Baroda BNP Paribas Nifty SDL December 2028 Index Fund			0.00	0.00
Baroda BNP Paribas Floater Fund			0.00	0.00
Baroda BNP Paribas Value Fund			0.41	0.00
Baroda BNP Paribas Small Cap Fund			0.41	0.00
Baroda BNP Paribas Nifty 50 Index Fund	0.00	0.00		
Baroda BNP Paribas Innovation Fund	0.06	0.00		

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure VII**

(All amount in lakhs, unless otherwise stated)

Details of AMC Investments:

<b>Scheme Name</b>	<b>Nature of transaction</b>	<b>Financial Year 2023-2024</b>	<b>Financial Year 2022-2023</b>
Baroda BNP Paribas Medium Duration Fund	Opening balance	129.54	124.20
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	139.68	129.54
Baroda BNP Paribas Low Duration Fund	Opening balance	1,086.71	6,377.20
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	300.00	-
	Redemption (including Swith-Out) at NAV	550.03	-
	Year end balance	898.77	1,086.71
Baroda BNP Paribas Dynamic Bond Fund	Opening balance	166.07	157.42
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	180.49	166.07
Baroda BNP Paribas Corporate Bond Fund	Opening balance	80.41	78.11
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	86.95	80.41
Baroda BNP Paribas NIFTY SDL December 2026 Index Fund	Opening balance	9.93	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	10.64	9.93
Baroda BNP Paribas NIFTY SDL December 2028 Index Fund	Opening balance	4.23	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	4.55	4.23
Baroda BNP Paribas Floater Fund	Opening balance	-	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	5.01	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	5.39	-
Baroda BNP Paribas Mid Cap Fund	Opening balance	250.18	246.69
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	372.79	250.18
Baroda BNP Paribas Large Cap Fund	Opening balance	176.27	155.47
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	3.83	-
	Redemption (including Swith-Out) at NAV	23.57	-
	Year end balance	226.88	176.27
Baroda BNP Paribas ELSS Tax Saver Fund	Opening balance	160.47	164.96
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	230.75	160.47
Baroda BNP Paribas Conservative Hybrid Fund	Opening balance	104.58	100.91
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	120.65	104.58
Baroda BNP Paribas Arbitrage Fund	Opening balance	71.22	67.65
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	77.15	71.22
Baroda BNP Paribas Aggressive Hybrid Fund	Opening balance	102.03	99.42
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	138.51	102.03
Baroda BNP Paribas Focused Fund	Opening balance	77.30	77.21
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	109.94	77.30
Baroda BNP Paribas India Consumption Fund	Opening balance	118.04	100.13
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	6.91	-
	Redemption (including Swith-Out) at NAV	21.20	-
	Year end balance	149.54	118.04
Baroda BNP Paribas Aqua Fund of Fund	Opening balance	53.90	50.60
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	64.13	53.90
Baroda BNP Paribas Flexi Cap Fund	Opening balance	183.72	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	2.96	-
	Year end balance	256.71	183.72
Baroda BNP Paribas Multi Asset Fund	Opening balance	163.73	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	9.48	-
	Redemption (including Swith-Out) at NAV	10.11	-
	Year end balance	213.96	163.73
Baroda BNP Paribas Value Fund	Opening balance	-	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	195.00	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	260.34	-
Baroda BNP Paribas Small Cap Fund	Opening balance	-	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	143.65	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	165.22	-
Baroda BNP Paribas Innovation Fund	Opening balance	-	-
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	120.25	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	123.88	-
Baroda BNP Paribas Multi Cap Fund	Opening balance	236.93	246.19
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	349.13	236.93
Baroda BNP Paribas Gilt Fund	Opening balance	67.50	64.75
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	16.44	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	90.26	67.50

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure VII**

(All amount in lakhs, unless otherwise stated)

Details of AMC Investments:

<b>Scheme Name</b>	<b>Nature of transaction</b>	<b>Financial Year 2023-2024</b>	<b>Financial Year 2022-2023</b>
Baroda BNP Paribas Liquid Fund	Opening balance	2,065.15	1,395.24
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	13,442.30	-
	Redemption (including Swith-Out) at NAV	13,841.71	-
	Year end balance	1,771.14	2,065.15
Baroda BNP Paribas Liquid Fund	Opening balance	2,065.15	1,395.24
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	13,442.30	-
	Redemption (including Swith-Out) at NAV	13,841.71	-
	Year end balance	1,771.14	2,065.15
Baroda BNP Paribas Short Duration Fund	Opening balance	126.44	121.08
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	136.53	126.44
Baroda BNP Paribas Banking & Financial Services Fund	Opening balance	71.20	66.44
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	92.90	71.20
Baroda BNP Paribas Credit Risk Fund	Opening balance	66.34	62.72
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	72.03	66.34
Baroda BNP Paribas Ultra Short Duration Fund	Opening balance	1,046.40	717.14
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	3,002.68	-
	Redemption (including Swith-Out) at NAV	2,025.00	-
	Year end balance	2,239.94	1,046.40
Baroda BNP Paribas Balanced Advantage Fund	Opening balance	430.61	197.32
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	7.29	-
	Redemption (including Swith-Out) at NAV	85.62	-
	Year end balance	465.78	430.61
Baroda BNP Paribas Overnight Fund	Opening balance	117.80	111.71
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	125.83	117.80
Baroda BNP Paribas Money Market Fund	Opening balance	64.85	559.99
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	5.58	-
	Year end balance	63.67	64.85
Baroda BNP Paribas Equity Savings Fund	Opening balance	66.08	63.69
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	77.97	66.08
Baroda BNP Paribas Large & Mid Cap Fund	Opening balance	96.26	84.87
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	4.62	-
	Redemption (including Swith-Out) at NAV	18.29	-
	Year end balance	126.53	96.26
Baroda BNP Paribas Banking and PSU Bond Fund	Opening balance	54.02	52.55
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	-	-
	Year end balance	58.22	54.02
Baroda BNP Paribas Business Cycle Fund	Opening balance	96.15	50.12
	Purchase (including IDCW Reinvestment, Switch-In & reinvestment) at NAV	-	-
	Redemption (including Swith-Out) at NAV	47.93	-
	Year end balance	73.73	96.15

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure VIII**

**Aggregate Intra / Inter Scheme investments made by schemes and fees charged, if any, for the same.**

Investee Scheme		Investor Scheme				Total investments by schemes as % of net assets of the Investee schemes *	Date of Investment	Aggregate Value ss on Date of Investment (Rs. In Lakhs)
Name	Resources mobilised/ net assets( Rs.Lacs) Name	Name	Net Assets (Rs. Lacs)	Investments (Rs. Lacs)	Investment as % of net assets			
BARODA BNP PARIBAS GOLD ETF-RG	3,323.19	BBP MULTI ASSET FUND	1,26,301.02	634.68	0.50	95.26	01-Jan-24	3,165.71
BARODA BNP PARIBAS GOLD ETF-RG	3,526.19	BBP MULTI ASSET FUND	1,25,346.47	199.33	0.16	95.65	02-Jan-24	3,372.62
BARODA BNP PARIBAS GOLD ETF-RG	4,123.34	BBP MULTI ASSET FUND	1,24,284.77	637.34	0.51	97.04	03-Jan-24	4,001.18
BARODA BNP PARIBAS GOLD ETF-RG	4,730.28	BBP MULTI ASSET FUND	1,23,729.47	632.30	0.51	96.96	04-Jan-24	4,586.33
BARODA BNP PARIBAS GOLD ETF-RG	5,389.21	BBP MULTI ASSET FUND	1,22,478.70	642.51	0.52	96.78	09-Jan-24	5,215.93
BARODA BNP PARIBAS GOLD ETF-RG	5,691.35	BBP MULTI ASSET FUND	1,22,672.31	177.85	0.14	94.48	10-Jan-24	5,377.06
BARODA BNP PARIBAS GOLD ETF-RG	5,571.43	BBP MULTI ASSET FUND	1,23,313.48	0.15	0.00	96.59	12-Jan-24	5,381.55
BARODA BNP PARIBAS GOLD ETF-RG	5,584.60	BBP MULTI ASSET FUND	1,22,946.89	0.16	0.00	96.75	16-Jan-24	5,403.37
BARODA BNP PARIBAS GOLD ETF-RG	5,618.46	BBP MULTI ASSET FUND	1,21,277.25	67.38	0.06	96.44	17-Jan-24	5,418.56
BARODA BNP PARIBAS GOLD ETF-RG	5,592.56	BBP MULTI ASSET FUND	1,20,618.37	0.00	0.00	93.12	18-Jan-24	5,207.97
BARODA BNP PARIBAS GOLD ETF-RG	5,630.00	BBP MULTI ASSET FUND	1,21,495.92	5.40	0.00	96.89	19-Jan-24	5,454.68
BARODA BNP PARIBAS GOLD ETF-RG	5,831.53	BBP MULTI ASSET FUND	1,20,191.57	192.52	0.16	96.91	24-Jan-24	5,651.56
BARODA BNP PARIBAS GOLD ETF-RG	5,816.35	BBP MULTI ASSET FUND	1,20,154.41	52.42	0.04	97.76	25-Jan-24	5,685.77
BARODA BNP PARIBAS GOLD ETF-RG	5,898.48	BBP MULTI ASSET FUND	1,21,954.11	0.00	0.00	96.55	29-Jan-24	5,694.95
BARODA BNP PARIBAS GOLD ETF-RG	5,913.52	BBP MULTI ASSET FUND	1,21,042.76	0.01	0.00	96.61	30-Jan-24	5,713.32
BARODA BNP PARIBAS GOLD ETF-RG	5,910.10	BBP MULTI ASSET FUND	1,19,422.12	0.26	0.00	96.83	01-Feb-24	5,722.76
BARODA BNP PARIBAS GOLD ETF-RG	5,886.35	BBP MULTI ASSET FUND	1,19,311.41	6.57	0.01	97.10	05-Feb-24	5,715.56
BARODA BNP PARIBAS GOLD ETF-RG	5,884.19	BBP MULTI ASSET FUND	1,19,804.67	0.04	0.00	97.13	06-Feb-24	5,715.59
BARODA BNP PARIBAS GOLD ETF-RG	5,897.95	BBP MULTI ASSET FUND	1,19,588.09	1.00	0.00	96.85	07-Feb-24	5,712.00
BARODA BNP PARIBAS GOLD ETF-RG	5,867.31	BBP MULTI ASSET FUND	1,17,402.95	0.02	0.00	97.20	12-Feb-24	5,702.83
BARODA BNP PARIBAS GOLD ETF-RG	5,877.34	BBP MULTI ASSET FUND	1,17,878.88	2.97	0.00	97.16	13-Feb-24	5,710.39
BARODA BNP PARIBAS GOLD ETF-RG	5,794.92	BBP MULTI ASSET FUND	1,17,681.38	4.30	0.00	96.79	14-Feb-24	5,608.92
BARODA BNP PARIBAS GOLD ETF-RG	5,799.40	BBP MULTI ASSET FUND	1,18,240.17	0.04	0.00	99.26	15-Feb-24	5,756.20
BARODA BNP PARIBAS GOLD ETF-RG	5,845.73	BBP MULTI ASSET FUND	1,18,631.87	0.03	0.00	97.05	19-Feb-24	5,673.41
BARODA BNP PARIBAS GOLD ETF-RG	5,856.30	BBP MULTI ASSET FUND	1,18,218.22	0.05	0.00	96.88	20-Feb-24	5,673.46
BARODA BNP PARIBAS GOLD ETF-RG	5,858.51	BBP MULTI ASSET FUND	1,16,923.10	0.00	0.00	97.23	21-Feb-24	5,696.47
BARODA BNP PARIBAS GOLD ETF-RG	5,838.26	BBP MULTI ASSET FUND	1,17,226.46	2.65	0.00	97.22	23-Feb-24	5,676.12
BARODA BNP PARIBAS GOLD ETF-RG	5,864.18	BBP MULTI ASSET FUND	1,16,630.03	0.00	0.00	97.26	26-Feb-24	5,703.74
BARODA BNP PARIBAS GOLD ETF-RG	5,869.39	BBP MULTI ASSET FUND	1,16,738.64	0.02	0.00	97.10	27-Feb-24	5,699.15
BARODA BNP PARIBAS GOLD ETF-RG	5,852.40	BBP MULTI ASSET FUND	1,15,694.69	0.06	0.00	97.07	28-Feb-24	5,680.80
BARODA BNP PARIBAS GOLD ETF-RG	5,863.16	BBP MULTI ASSET FUND	1,15,846.74	0.07	0.00	97.21	29-Feb-24	5,699.29
BARODA BNP PARIBAS GOLD ETF-RG	6,081.48	BBP MULTI ASSET FUND	1,17,283.13	2.77	0.00	96.79	05-Mar-24	5,886.20
BARODA BNP PARIBAS GOLD ETF-RG	6,082.05	BBP MULTI ASSET FUND	1,17,618.66	0.22	0.00	97.01	06-Mar-24	5,900.24
BARODA BNP PARIBAS GOLD ETF-RG	6,182.72	BBP MULTI ASSET FUND	1,17,582.98	2.36	0.00	97.63	12-Mar-24	6,036.17
BARODA BNP PARIBAS GOLD ETF-RG	6,150.89	BBP MULTI ASSET FUND	1,15,398.72	0.90	0.00	97.70	13-Mar-24	6,009.42
BARODA BNP PARIBAS GOLD ETF-RG	6,222.40	BBP MULTI ASSET FUND	1,16,332.93	0.90	0.00	97.18	22-Mar-24	6,047.18
BARODA BNP PARIBAS GOLD ETF-RG	6,314.05	BBP MULTI ASSET FUND	1,17,366.38	0.13	0.00	96.65	28-Mar-24	6,102.62
BARODA BNP PARIBAS MONEY MARKET FUND - DIRECT PLAN - GROWTH OPTION	43,325.09	BBP ARBITRAGE FUND	43,325.09	1,000.00	2.31	2.31	20-Nov-23	999.95
BARODA BNP PARIBAS GOLD ETF-RG	1,29,997.34	BBP MULTI ASSET FUND	1,29,997.34	615.00	0.47	0.47	14-Dec-23	614.97
BARODA BNP PARIBAS GOLD ETF-RG	1,29,225.38	BBP MULTI ASSET FUND	1,29,225.38	311.64	0.24	0.73	20-Dec-23	940.21
BARODA BNP PARIBAS GOLD ETF-RG	1,27,178.42	BBP MULTI ASSET FUND	1,27,178.42	315.66	0.25	1.00	27-Dec-23	1,267.31
BARODA BNP PARIBAS GOLD ETF-RG	1,26,586.63	BBP MULTI ASSET FUND	1,26,586.63	1,263.57	1.00	1.99	29-Dec-23	2,518.28
ICICI PRUDENTIAL GOLD ETF *	Not Applicable	BBP MULTI ASSET FUND	1,26,536.14	46.75	0.04		03-Aug-23	3,935.74
KOTAK GOLD ETF *	Not Applicable	BBP MULTI ASSET FUND	1,26,536.14	45.65	0.04		03-Aug-23	3,928.82

\* AUM of External ETF is not available as on date.

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

<b>BBP Mid Cap Fund</b>
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**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 1,130  
 Total Number of contracts where futures were sold : 940  
 Gross Notional Value of contracts where futures were bought : 7,880.09 lacs  
 Gross Notional Value of contracts where futures were sold: 7,643.37 lacs  
 Net Profit/Loss on all contracts combined : -236.72 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 1,115  
 Total Number of contracts where futures were sold : 1,115  
 Gross Notional Value of contracts where futures were bought : 10,629.02 lacs  
 Gross Notional Value of contracts where futures were sold: 10,530.46 lacs  
 Net Profit/Loss on all contracts combined : -98.56 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold: Nil  
 Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold: Nil  
 Net Profit/Loss on all contracts combined : Nil

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

<b>BBP Large Cap Fund</b>
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**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 1,091

Total Number of contracts where futures were sold : 1,001

Gross Notional Value of contracts where futures were bought : 8,126.72 lacs

Gross Notional Value of contracts where futures were sold: 7,509.92 lacs

Net Profit/Loss on all contracts combined : -41.96 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Ambuja Cements Ltd.	Long	150	602.54	615.45	372.09
Bharat Heavy Electricals Ltd.	Long	144	241.31	248.85	590.73

Total Exposure through Futures(other than hedging positions) is 1.90% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 4,978

Total Number of contracts where futures were sold : 5,113

Gross Notional Value of contracts where futures were bought : 39,832.52 lacs

Gross Notional Value of contracts where futures were sold: 42,086.54 lacs

Net Profit/Loss on all contracts combined : 934.15 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Zee Entertainment Enterprises Ltd.	Short	-90	212.90	213.80	157.55

Total Exposure through Futures(hedging positions) is -0.42% age of net assets

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 603

Total Number of contracts where futures were sold : 603

Gross Notional Value of contracts where futures were bought : 4,043.10 lacs

Gross Notional Value of contracts where futures were sold: 4,001.57 lacs

Net Profit/Loss on all contracts combined : -41.53 lacs

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
GAIL (India) Ltd.	Long	135	106.85	105.85	247.48

Total Exposure through Futures(other than hedging positions) is 0.96% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 837

Total Number of contracts where futures were sold : 837

Gross Notional Value of contracts where futures were bought : 5,480.88 lacs

Gross Notional Value of contracts where futures were sold: 5,474.83 lacs

Net Profit/Loss on all contracts combined : -6.04 lacs



**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**BBP Arbitrage Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Aarti Industries Ltd.	Short	-56	663.42	669.65	81.92
Abbott India Ltd.	Short	-8	27,026.16	27,342.30	15.26
ACC Ltd.	Short	-62	2,491.96	2,510.60	92.58
Adani Ports & Special Economic Zone Ltd.	Short	-6	1,309.15	1,352.10	15.74
Balrampur Chini Mills Ltd.	Short	-9	365.14	365.40	13.03
Bandhan Bank Ltd.	Short	-329	183.26	181.75	419.38
Bank of Baroda	Short	-53	262.56	265.40	84.27
Bharat Electronics Ltd.	Short	-239	201.87	203.25	532.98
Biocon Ltd.	Short	-21	266.05	266.10	34.00
Birlasoft Ltd.	Short	-21	756.84	748.65	35.44
Canara Bank	Short	-144	578.78	585.65	555.01
Chambal Fertilisers and Chemicals Ltd.	Short	-13	347.68	345.20	18.49
Container Corporation of India Ltd.	Short	-44	882.47	887.30	67.63
Crompton Greaves Consumer Electrical Ltd	Short	-27	270.76	269.05	23.08
Dabur India Ltd.	Short	-13	526.45	527.45	15.10
Dalmia Bharat Ltd.	Short	-17	1,973.43	1,958.10	15.86
Divi's Laboratories Ltd.	Short	-123	3,429.78	3,471.20	146.78
Dixon Technologies (India) Ltd.	Short	-4	7,237.69	7,514.35	6.52
Eicher Motors Ltd.	Short	-28	3,972.74	4,051.60	34.98
Exide Industries Ltd.	Short	-5	308.27	307.45	9.84
GAIL (India) Ltd.	Short	-10	181.98	182.30	16.50
Glenmark Pharmaceuticals Ltd.	Short	-402	962.57	965.75	1,015.17
Godrej Properties Ltd.	Short	-58	2,301.28	2,313.20	135.27
Granules India Ltd.	Short	-79	435.07	433.20	136.05
HDFC Bank Ltd.	Short	-627	1,457.59	1,461.10	873.72
HDFC Life Insurance Company Ltd.	Short	-19	634.76	638.50	23.51
Hindalco Industries Ltd.	Short	-120	563.88	565.00	199.02
Hindustan Copper Ltd.	Short	-1	271.05	281.20	6.81
Hindustan Petroleum Corporation Ltd.	Short	-62	480.60	478.05	195.77
Hindustan Unilever Ltd.	Short	-227	2,266.97	2,282.60	272.97
IDFC First Bank Ltd.	Short	-2	76.00	76.05	2.22
Indian Energy Exchange Ltd.	Short	-62	135.87	135.55	82.54
Indian Oil Corporation Ltd.	Short	-50	170.28	168.85	167.00
IndusInd Bank Ltd.	Short	-30	1,519.66	1,561.55	43.71
Interglobe Aviation Ltd.	Short	-5	3,398.82	3,571.35	9.92
ITC Ltd.	Short	-92	431.68	431.85	111.72
Jindal Steel & Power Ltd.	Short	-17	856.85	853.20	36.95
JSW Steel Ltd.	Short	-220	828.95	837.10	218.01
Kotak Mahindra Bank Ltd.	Short	-29	1,796.62	1,800.20	36.79
L&T Finance Holdings Ltd.	Short	-18	160.95	159.55	27.75
Larsen & Toubro Ltd.	Short	-122	3,698.67	3,789.85	238.63
LIC Housing Finance Ltd.	Short	-2	599.40	614.95	4.75
Mahanagar Gas Ltd.	Short	-6	1,370.75	1,373.60	14.72
Max Financial Services Ltd.	Short	-17	1,001.22	1,010.45	27.56
Multi Commodity Exchange of India Ltd.	Short	-212	3,389.13	3,375.50	696.47
National Aluminium Company Ltd.	Short	-163	153.55	153.90	630.76
Oracle Financial Services Software Ltd.	Short	-31	8,762.87	8,840.65	133.56
Petronet LNG Ltd.	Short	-2	269.70	264.60	2.84
Piramal Enterprises Ltd.	Short	-102	863.68	856.65	174.58
Power Finance Corporation Ltd.	Short	-64	393.37	393.50	235.92
RBL Bank Ltd.	Short	-128	244.07	242.40	315.98
REC Ltd.	Short	-285	454.84	454.25	621.32
Reliance Industries Ltd.	Short	-407	2,956.51	2,991.25	534.69
Samvardhana Motherson International Ltd.	Short	-24	118.55	118.05	41.22
SBI Life Insurance Co. Ltd.	Short	-14	1,505.75	1,512.80	27.98
Shree Cement Ltd.	Short	-2	25,380.53	25,844.70	2.28
Shriram Finance Ltd.	Short	-6	2,333.05	2,371.15	8.95
State Bank of India	Short	-7	747.80	756.55	11.67
Steel Authority of India Ltd.	Short	-34	135.41	135.35	107.94
Tata Consultancy Services Ltd.	Short	-451	3,908.73	3,907.30	543.20
Tata Consumer Products Ltd.	Short	-7	1,120.05	1,105.95	12.27
Tata Motors Ltd.	Short	-70	999.69	1,000.85	186.76
Tata Steel Ltd.	Short	-54	155.18	157.05	87.14
The India Cements Ltd.	Short	-29	214.46	214.35	59.20
The Indian Hotels Company Ltd.	Short	-5	573.77	594.15	11.27
Trent Ltd.	Short	-31	3,918.12	3,979.55	105.38
TVS Motor Company Ltd.	Short	-13	2,115.50	2,166.65	17.39
Ultratech Cement Ltd.	Short	-5	9,707.15	9,806.45	8.65
Vedanta Ltd.	Short	-328	273.61	273.75	446.23
Vodafone Idea Ltd.	Short	-86	13.39	13.35	393.58
Zee Entertainment Enterprises Ltd.	Short	-386	143.69	140.75	772.33
Zydus Lifesciences Ltd.	Short	-16	1,022.41	1,016.55	25.77

Total Exposure through Futures(hedging positions) is -67.38% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 99,328

Total Number of contracts where futures were sold : 95,449

Gross Notional Value of contracts where futures were bought : 7,43,481.62 lacs

Gross Notional Value of contracts where futures were sold: 7,10,051.58 lacs

Net Profit/Loss on all contracts combined : -11,051.70 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Aarti Industries Ltd.	Short	-26	521.72	521.95	24.14
ACC Ltd.	Short	-25	1,677.53	1,677.25	22.72
Aditya Birla Fashion and Retail Ltd.	Short	-14	211.50	215.70	16.73
Apollo Hospitals Enterprise Ltd.	Short	-14	4,365.38	4,341.95	15.02
Asian Paints Ltd.	Short	-40	2,797.92	2,781.75	39.23
Axis Bank Ltd.	Short	-11	840.20	862.25	21.09
Bajaj Finance Ltd.	Short	-91	5,657.04	5,657.20	132.38
Bajaj Finserv Ltd.	Short	-23	1,248.95	1,272.75	30.68
Bandhan Bank Ltd.	Short	-254	194.17	197.00	224.60
Bata India Ltd.	Short	-30	1,424.25	1,428.75	20.78
Bharat Electronics Ltd.	Short	-58	93.44	98.30	67.74
Bharat Petroleum Corporation Ltd.	Short	-15	344.17	346.70	16.54
Bharti Airtel Ltd.	Short	-33	755.43	754.20	41.69
Biocon Ltd.	Short	-96	206.01	207.50	94.86
Canara Bank	Short	-10	278.46	285.55	19.28
Chambal Fertilisers and Chemicals Ltd.	Short	-3	253.80	265.55	2.97
Cipla Ltd.	Short	-107	894.31	906.10	111.19
City Union Bank Ltd.	Short	-33	126.10	126.70	49.36
Divi's Laboratories Ltd.	Short	-39	2,841.22	2,843.65	32.27
DLF Ltd.	Short	-112	353.55	358.40	146.47
Dr. Reddy's Laboratories Ltd.	Short	-53	4,650.76	4,655.75	54.38
GAIL (India) Ltd.	Short	-43	104.93	105.85	78.47
Glenmark Pharmaceuticals Ltd.	Short	-47	448.99	468.05	66.11
Godrej Properties Ltd.	Short	-1	1,050.24	1,039.35	1.02
Granules India Ltd.	Short	-5	283.79	292.45	6.52
Grasim Industries Ltd.	Short	-102	1,627.77	1,644.40	140.46
Gujarat Narmada Val Fertili & Chemi Ltd.	Short	-66	504.96	513.25	120.62
HDFC Asset Management Co. Ltd.	Short	-33	1,699.46	1,714.60	30.79
HDFC Bank Ltd.	Short	-71	1,588.99	1,619.55	111.58
HDFC Life Insurance Company Ltd.	Short	-85	496.46	502.30	89.36
Hero MotoCorp Ltd.	Short	-17	2,315.21	2,362.95	21.25
Hindalco Industries Ltd.	Short	-4	393.33	405.95	5.57
Hindustan Aeronautics Ltd.	Short	-4	2,744.71	2,750.45	7.29
Hindustan Petroleum Corporation Ltd.	Short	-61	235.16	238.40	80.79
Housing Development Finance Corp Ltd.	Short	-77	2,622.61	2,638.80	107.65
ICICI Bank Ltd.	Short	-107	867.20	883.50	116.67
ICICI Lombard General Insurance Co. Ltd.	Short	-13	1,088.00	1,077.20	10.49
ICICI Prudential Life Insrnce Co. Ltd.	Short	-19	423.66	437.40	16.39
IDFC Ltd.	Short	-122	78.11	79.10	239.35
Indiabulls Housing Finance Ltd.	Short	-77	97.41	98.10	98.39
Indian Energy Exchange Ltd.	Short	-108	133.99	128.90	117.78
Indraprastha Gas Ltd.	Short	-22	431.85	431.50	26.59
IndusInd Bank Ltd.	Short	-8	1,029.51	1,072.25	5.83
Infosys Ltd.	Short	-55	1,395.31	1,433.75	31.14
Interglobe Aviation Ltd.	Short	-36	1,839.54	1,923.05	43.87
Jindal Steel & Power Ltd.	Short	-20	551.80	549.85	36.24
L&T Finance Holdings Ltd.	Short	-101	81.45	82.70	174.36
Larsen & Toubro Ltd.	Short	-60	2,154.51	2,177.75	69.16
Laurus Labs Ltd.	Short	-33	297.26	295.20	22.79
LIC Housing Finance Ltd.	Short	-25	322.33	331.10	35.58
Lupin Ltd.	Short	-9	650.46	652.40	9.49
Mahindra & Mahindra Ltd.	Short	-44	1,151.01	1,163.90	63.05
Manappuram Finance Ltd.	Short	-20	117.64	124.25	35.31
Marico Ltd.	Short	-64	480.84	482.80	65.42
Maruti Suzuki India Ltd.	Short	-2	8,357.20	8,350.35	2.94
Multi Commodity Exchange of India Ltd.	Short	-1	1,523.00	1,526.25	1.33
National Aluminium Company Ltd.	Short	-53	78.35	79.00	79.20
NMDC Ltd.	Short	-11	107.84	112.40	12.92
Piramal Enterprises Ltd.	Short	-34	649.64	681.15	30.47
Power Finance Corporation Ltd.	Short	-4	149.85	152.70	7.49
Punjab National Bank	Short	-96	45.50	46.95	183.91
REC Ltd.	Short	-135	115.52	116.20	232.28
Siemens Ltd.	Short	-47	3,351.24	3,346.65	76.34
State Bank of India	Short	-54	516.76	525.90	78.05
Steel Authority of India Ltd.	Short	-13	82.04	83.60	21.51
Sun Pharmaceutical Industries Ltd.	Short	-2	990.77	989.65	2.44
Syngene International Ltd.	Short	-7	598.72	598.95	7.44
Tata Communications Ltd.	Short	-17	1,231.64	1,255.75	22.34
Tata Motors Ltd.	Short	-178	411.60	423.35	248.75
Tata Power Company Ltd.	Short	-185	186.93	191.45	264.74
Tata Steel Ltd.	Short	-1	103.83	105.20	1.32
The India Cements Ltd.	Short	-89	173.80	186.20	131.29
The Indian Hotels Company Ltd.	Short	-26	312.22	326.80	37.55
Titan Company Ltd.	Short	-2	2,496.68	2,532.55	3.35
Torrent Pharmaceuticals Ltd.	Short	-3	1,555.39	1,548.10	4.09
Trent Ltd.	Short	-5	1,332.54	1,380.20	5.22
United Spirits Ltd.	Short	-2	763.55	760.85	1.73
Wipro Ltd.	Short	-9	367.39	367.70	8.75
Zee Entertainment Enterprises Ltd.	Short	-9	215.21	213.80	15.76

Total Exposure through Futures(hedging positions) is -68.45% age of net assets

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 1,01,811

Total Number of contracts where futures were sold : 95,034

Gross Notional Value of contracts where futures were bought : 6,55,584.89 lacs

Gross Notional Value of contracts where futures were sold: 6,12,829.58 lacs

Net Profit/Loss on all contracts combined : -740.41 lacs

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 16

Total Number of contracts where futures were sold : 16

Gross Notional Value of contracts where futures were bought : 146.05 lacs

Gross Notional Value of contracts where futures were sold: 146.50 lacs

Net Profit/Loss on all contracts combined : 0.45 lacs

**BBP Aggressive Hybrid Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 565

Total Number of contracts where futures were sold : 523

Gross Notional Value of contracts where futures were bought : 3,898.62 lacs

Gross Notional Value of contracts where futures were sold: 3,615.57 lacs

Net Profit/Loss on all contracts combined : -14.63 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Ambuja Cements Ltd.	Long	72	603.79	615.45	178.60
Bharat Heavy Electricals Ltd.	Long	72	242.43	248.85	295.37
Power Grid Corporation of India Ltd.	Long	45	273.57	278.55	80.97
Hindustan Petroleum Corporation Ltd.	Long	50	475.94	478.05	159.80

Total Exposure through Futures(other than hedging positions) is 2.84% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 2,520

Total Number of contracts where futures were sold : 2,718

Gross Notional Value of contracts where futures were bought : 19,370.34 lacs

Gross Notional Value of contracts where futures were sold: 21,272.02 lacs

Net Profit/Loss on all contracts combined : 650.67 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Zee Entertainment Enterprises Ltd.	Short	-42	213.04	213.80	73.52

Total Exposure through Futures(hedging positions) is -0.35% age of net assets

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 189

Total Number of contracts where futures were sold : 189

Gross Notional Value of contracts where futures were bought : 1,263.43 lacs

Gross Notional Value of contracts where futures were sold: 1,275.40 lacs

Net Profit/Loss on all contracts combined : 11.97 lacs

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Biocon Ltd.	Long	135	204.53	207.5	133.93
GAIL (India) Ltd.	Long	63	106.85	105.85	115.49

Total Exposure through Futures(other than hedging positions) is 1.61% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 117

Total Number of contracts where futures were sold : 117

Gross Notional Value of contracts where futures were bought : 909.15 lacs

Gross Notional Value of contracts where futures were sold: 955.90 lacs

Net Profit/Loss on all contracts combined : 46.75 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Focused Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 400

Total Number of contracts where futures were sold : 400

Gross Notional Value of contracts where futures were bought : 3,076.22 lacs

Gross Notional Value of contracts where futures were sold: 3,170.37 lacs

Net Profit/Loss on all contracts combined : 94.16 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 325

Total Number of contracts where futures were sold : 325

Gross Notional Value of contracts where futures were bought : 3,143.13 lacs

Gross Notional Value of contracts where futures were sold: 3,104.69 lacs

Net Profit/Loss on all contracts combined : -38.43 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

<b>BBP India Consumption Fund</b>
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**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 356  
 Total Number of contracts where futures were sold : 356  
 Gross Notional Value of contracts where futures were bought : 2,394.08 lacs  
 Gross Notional Value of contracts where futures were sold: 2,374.74 lacs  
 Net Profit/Loss on all contracts combined :-19.34 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold: Nil  
 Net Profit/Loss on all contracts combined : Nil

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold: Nil  
 Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold: Nil  
 Net Profit/Loss on all contracts combined : Nil

<b>BBP Flexi Cap Fund</b>
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**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Hindustan Petroleum Corporation Ltd.	Short	-41	456.23	478.05	130.59

Total Exposure through Futures(hedging positions) is -0.42% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 650  
 Total Number of contracts where futures were sold : 650  
 Gross Notional Value of contracts where futures were bought : 6,216.27 lacs  
 Gross Notional Value of contracts where futures were sold: 6,352.58 lacs  
 Net Profit/Loss on all contracts combined :136.31 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold: Nil  
 Net Profit/Loss on all contracts combined : Nil

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil  
 Total Number of contracts where futures were sold : Nil  
 Gross Notional Value of contracts where futures were bought : Nil  
 Gross Notional Value of contracts where futures were sold : Nil  
 Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 3,737  
 Total Number of contracts where futures were sold : 3,737  
 Gross Notional Value of contracts where futures were bought : 34,225.66 lacs  
 Gross Notional Value of contracts where futures were sold : 33,632.72 lacs  
 Net Profit/Loss on all contracts combined : -592.93 lacs

**BBP Multi Asset Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nifty Index 25-04-2024	Short	-54	22,295.20	22488.20	68.26

Total Exposure through Futures(hedging positions) is -0.52% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 12,814  
 Total Number of contracts where futures were sold : 9,203  
 Gross Notional Value of contracts where futures were bought : 95,458.85 lacs  
 Gross Notional Value of contracts where futures were sold : 68,933.17 lacs  
 Net Profit/Loss on all contracts combined :-1,446.21 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Coal India Ltd.	Long	99	438.34	437.85	181.88

Total Exposure through Futures(other than hedging positions) is 0.78% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 2,586  
 Total Number of contracts where futures were sold : 2,910  
 Gross Notional Value of contracts where futures were bought : 16,689.83 lacs  
 Gross Notional Value of contracts where futures were sold : 18,457.96 lacs  
 Net Profit/Loss on all contracts combined : 165.37 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Axis Bank Ltd.	Short	-270	841.94	862.25	517.72
Bajaj Finance Ltd.	Short	-216	5,664.36	5,657.20	314.23
HDFC Bank Ltd.	Short	-540	1,579.60	1,619.55	848.66
Hindalco Industries Ltd.	Short	-189	398.40	405.95	263.22
ICICI Bank Ltd.	Short	-830	853.70	883.50	905.04
Infosys Ltd.	Short	-270	1,400.35	1,433.75	273.67
Larsen & Toubro Ltd.	Short	-270	2,188.51	2,177.75	311.22
Reliance Industries Ltd.	Short	-234	2,257.99	2,341.25	242.00
State Bank of India	Short	-297	511.60	525.90	433.46
Tata Consultancy Services Ltd.	Short	-360	3,160.93	3,218.35	358.40
UPL Ltd.	Short	-135	706.58	722.60	247.07

Total Exposure through Futures(hedging positions) is -19.34% age of net assets

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 12,777  
 Total Number of contracts where futures were sold : 12,777  
 Gross Notional Value of contracts where futures were bought : 89,927.08 lacs  
 Gross Notional Value of contracts where futures were sold : 92,189.14 lacs  
 Net Profit/Loss on all contracts combined : 2,262.07 lacs

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Biocon Ltd.	Long	135	203.58	207.5	133.93
Escorts Kubota Ltd.	Long	189	1,867.54	1888.85	208.93

Total Exposure through Futures(other than hedging positions) is 1.23% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Value Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 1,069

Total Number of contracts where futures were sold : 1,069

Gross Notional Value of contracts where futures were bought : 8,091.06 lacs

Gross Notional Value of contracts where futures were sold: 8,145.68 lacs

Net Profit/Loss on all contracts combined :54.62 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 8,974

Total Number of contracts where futures were sold : 9,259

Gross Notional Value of contracts where futures were bought : 82,324.39 lacs

Gross Notional Value of contracts where futures were sold: 82,625.44 lacs

Net Profit/Loss on all contracts combined : 301.04 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Small Cap Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined :Nil

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 280

Total Number of contracts where futures were sold : 280

Gross Notional Value of contracts where futures were bought : 2,653.96 lacs

Gross Notional Value of contracts where futures were sold: 2,843.71 lacs

Net Profit/Loss on all contracts combined : 189.75 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Multi Cap Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought :Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
State Bank of India	Long	220	747.22	756.55	442.82

Total Exposure through Futures(other than hedging positions) is 1.09% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 1,700

Total Number of contracts where futures were sold : 1,880

Gross Notional Value of contracts where futures were bought : 12,184.90 lacs

Gross Notional Value of contracts where futures were sold: 12,371.09 lacs

Net Profit/Loss on all contracts combined : 186.19 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil



**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Banking & Financial Services Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 7

Total Number of contracts where futures were sold : 7

Gross Notional Value of contracts where futures were bought :68.80 lacs

Gross Notional Value of contracts where futures were sold: 67.47 lacs

Net Profit/Loss on all contracts combined : -1.33 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
HDFC Bank Ltd.	Long	16	1,487.15	1,461.10	22.74

Total Exposure through Futures(other than hedging positions) is 1.03% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 53

Total Number of contracts where futures were sold : 53

Gross Notional Value of contracts where futures were bought : 529.16 lacs

Gross Notional Value of contracts where futures were sold: 537.89 lacs

Net Profit/Loss on all contracts combined : 8.73 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Balanced Advantage Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Axis Bank Ltd.	Short	-292	1,039.22	1,054.55	339.41
HDFC Bank Ltd.	Short	-592	1,451.18	1,461.10	837.57
Hindalco Industries Ltd.	Short	-13	554.25	565.00	21.56
Hindustan Petroleum Corporation Ltd.	Short	-60	456.24	478.05	191.11
ICICI Bank Ltd.	Short	-359	1,094.03	1,102.20	488.17
IndusInd Bank Ltd.	Short	-135	1,521.96	1,561.55	196.68
Infosys Ltd.	Short	-89	1,510.99	1,506.45	94.68
Kotak Mahindra Bank Ltd.	Short	-526	1,782.54	1,800.20	667.32
Larsen & Toubro Ltd.	Short	-90	3,655.86	3,789.85	180.48
Reliance Industries Ltd.	Short	-936	2,914.77	2,991.25	1,234.87
State Bank of India	Short	-196	748.13	756.55	392.69

Total Exposure through Futures(hedging positions) is -6.86% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 8,602

Total Number of contracts where futures were sold : 8,602

Gross Notional Value of contracts where futures were bought : 65,741.04 lacs

Gross Notional Value of contracts where futures were sold: 65,920.04 lacs

Net Profit/Loss on all contracts combined : 179.00 lacs

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 15,367

Total Number of contracts where futures were sold : 13,314

Gross Notional Value of contracts where futures were bought : 1,12,841.13 lacs

Gross Notional Value of contracts where futures were sold: 1,02,651.97 lacs

Net Profit/Loss on all contracts combined : 5,233.35 lacs

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Equity Savings Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Adani Ports & Special Economic Zone Ltd.	Short	-38	1,307.80	1,352.10	99.70
Ambuja Cements Ltd.	Short	-50	597.04	615.45	123.57
Bajaj Finance Ltd.	Short	-46	6,951.96	7,279.95	73.95
Bajaj Finserv Ltd.	Short	-50	1,623.64	1,658.20	73.01
Bharat Petroleum Corporation Ltd.	Short	-8	597.95	607.35	17.18
Bharti Airtel Ltd.	Short	-12	1,236.95	1,239.15	24.88
HCL Technologies Ltd.	Short	-22	1,577.55	1,556.50	42.23
HDFC Bank Ltd.	Short	-53	1,451.03	1,461.10	74.99
Hindalco Industries Ltd.	Short	-46	554.08	565.00	76.29
Hindustan Unilever Ltd.	Short	-18	2,268.85	2,282.60	21.72
ICICI Bank Ltd.	Short	-65	1,094.70	1,102.20	88.39
IndusInd Bank Ltd.	Short	-47	1,526.07	1,561.55	68.47
Infosys Ltd.	Short	-11	1,511.31	1,506.45	11.70
ITC Ltd.	Short	-70	431.78	431.85	85.21
Kotak Mahindra Bank Ltd.	Short	-34	1,782.45	1,800.20	43.13
Larsen & Toubro Ltd.	Short	-23	3,657.63	3,789.85	46.12
LTI Mindtree Ltd.	Short	-21	5,038.73	4,980.65	29.53
Maruti Suzuki India Ltd.	Short	-45	12,295.03	12,662.40	50.33
Reliance Industries Ltd.	Short	-74	2,912.87	2,991.25	97.63
SRF Ltd.	Short	-11	2,604.95	2,573.80	18.75
Tata Motors Ltd.	Short	-40	996.98	1,000.85	106.72
Tata Power Company Ltd.	Short	-62	394.78	397.30	179.17
Tata Steel Ltd.	Short	-56	152.43	157.05	93.22

Total Exposure through Futures(hedging positions) is -34.15% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 12,461

Total Number of contracts where futures were sold : 11,489

Gross Notional Value of contracts where futures were bought : 97,019.58 lacs

Gross Notional Value of contracts where futures were sold: 88,467.66 lacs

Net Profit/Loss on all contracts combined : -2,116.50 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Aditya Birla Fashion and Retail Ltd.	Short	-6	211.66	215.70	7.17
Ashok Leyland Ltd.	Short	-5	134.42	139.75	7.42
Aurobindo Pharma Ltd.	Short	-18	506.05	520.35	19.61
Coal India Ltd.	Short	-32	209.63	214.25	54.67
HDFC Bank Ltd.	Short	-119	1,579.43	1,619.55	187.02
Hindustan Unilever Ltd.	Short	-36	2,508.06	2,570.25	49.07
Housing Development Finance Corp Ltd.	Short	-95	2,579.03	2,638.80	132.81
ICICI Bank Ltd.	Short	-147	854.33	883.50	160.29
Mahindra & Mahindra Ltd.	Short	-17	1,147.80	1,163.90	25.11
Maruti Suzuki India Ltd.	Short	-78	8,230.72	8,350.35	114.84
Reliance Industries Ltd.	Short	-142	2,259.36	2,341.25	141.91
SRF Ltd.	Short	-11	2,406.96	2,422.80	19.93
Sun Pharmaceutical Industries Ltd.	Short	-57	995.42	989.65	69.64
Tata Consultancy Services Ltd.	Short	-37	3,158.71	3,218.35	36.84
Tata Power Company Ltd.	Short	-76	185.68	191.45	108.76
Tata Steel Ltd.	Short	-56	103.68	105.20	73.74

Total Exposure through Futures(hedging positions) is -27.03% age of net assets

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 15,436

Total Number of contracts where futures were sold : 13,769

Gross Notional Value of contracts where futures were bought : 1,07,914.17 lacs

Gross Notional Value of contracts where futures were sold: 97,824.05 lacs

Net Profit/Loss on all contracts combined : 1,222.92 lacs

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Large & Mid Cap Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Hindustan Petroleum Corporation Ltd.	Short	-35	456.24	478.05	111.48

Total Exposure through Futures(hedging positions) is -0.41% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 420

Total Number of contracts where futures were sold : 420

Gross Notional Value of contracts where futures were bought : 4,012.87 lacs

Gross Notional Value of contracts where futures were sold: 4,107.69 lacs

Net Profit/Loss on all contracts combined :94.81 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is Nil %age of net assets

**For the Year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BARODA BNP PARIBAS MUTUAL FUND**

**Annexure IX**

Derivative Disclosure:

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is Nil % age of net assets

**For the Year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**BBP Business Cycle Fund**

**Hedging Positions through Futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(hedging positions) is -0.00% age of net assets

**For the Year ended March 31, 2024 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 90

Total Number of contracts where futures were sold : 90

Gross Notional Value of contracts where futures were bought : 725.99 lacs

Gross Notional Value of contracts where futures were sold: 726.38 lacs

Net Profit/Loss on all contracts combined : 0.39 lacs

**Other than Hedging Positions through futures as on March 31, 2024:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Bharat Heavy Electricals Ltd.	Long	36	241.33	248.85	147.68

Total Exposure through Futures(other than hedging positions) is 1.11% age of net assets

**For the Year ended March 31, 2024 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 541

Total Number of contracts where futures were sold : 541

Gross Notional Value of contracts where futures were bought : 4,469.62 lacs

Gross Notional Value of contracts where futures were sold: 4,572.99 lacs

Net Profit/Loss on all contracts combined : 103.37 lacs

**Hedging Positions through Futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts*	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

**For the year ended March 31, 2023 with regard to hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : Nil

Total Number of contracts where futures were sold : Nil

Gross Notional Value of contracts where futures were bought : Nil

Gross Notional Value of contracts where futures were sold: Nil

Net Profit/Loss on all contracts combined : Nil

**Other than Hedging Positions through futures as on March 31, 2023:**

Underlying	Long/Short	Number of Contracts	Future Price when purchased	Current Price of the contract	Margin maintained in Rs. Lakhs
Nil					

Total Exposure through Futures(other than hedging positions) is 0.00% age of net assets

**For the year ended March 31, 2023 with regard to Other than hedging transactions through futures which have already been squared off/expired specify:**

Total Number of contracts where futures were bought : 38

Total Number of contracts where futures were sold : 38

Gross Notional Value of contracts where futures were bought : 255.52 lacs

Gross Notional Value of contracts where futures were sold: 247.62 lacs

Net Profit/Loss on all contracts combined : -7.90 lacs

\* Negative sign denotes Short position

**Baroda BNP Paribas Aggressive Hybrid Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Aerospace &amp; Defense</b>	<b>6,03,000</b>	<b>1,215.05</b>	<b>1.22</b>	<b>1.72</b>
Bharat Electronics Ltd.	6,03,000	1,215.05	1.22	1.72
<b>Agricultural, Commercial &amp; Construction Vehicles</b>	<b>40,500</b>	<b>1,124.81</b>	<b>1.13</b>	<b>1.59</b>
Escorts Kubota Ltd.	40,500	1,124.81	1.13	1.59
<b>Auto Components</b>	<b>9,07,200</b>	<b>3,971.52</b>	<b>3.98</b>	<b>5.64</b>
Bosch Ltd.	7,200	2,162.25	2.17	3.07
Jtekt India Ltd.	7,20,000	1,261.08	1.26	1.79
Exide Industries Ltd.	1,80,000	548.19	0.55	0.78
<b>Automobiles</b>	<b>2,88,000</b>	<b>3,530.57</b>	<b>3.54</b>	<b>5.01</b>
Tata Motors Ltd.	2,70,000	2,680.56	2.69	3.80
Hero MotoCorp Ltd.	18,000	850.01	0.85	1.21
<b>Banks</b>	<b>17,10,000</b>	<b>13,104.40</b>	<b>13.15</b>	<b>18.59</b>
HDFC Bank Ltd.	3,87,000	5,603.37	5.62	7.95
ICICI Bank Ltd.	5,04,000	5,510.23	5.53	7.81
The Jammu & Kashmir Bank Ltd.	7,65,000	1,026.63	1.03	1.46
Kotak Mahindra Bank Ltd.	54,000	964.17	0.97	1.37
<b>Capital Markets</b>	<b>63,000</b>	<b>1,585.02</b>	<b>1.59</b>	<b>2.25</b>
BSE Ltd.	63,000	1,585.02	1.59	2.25
<b>Cement &amp; Cement Products</b>	<b>82,431</b>	<b>1,478.76</b>	<b>1.48</b>	<b>2.10</b>
Grasim Industries Ltd.	37,431	838.09	0.84	1.19
Birla Corporation Ltd.	45,000	640.67	0.64	0.91
<b>Construction</b>	<b>1,44,000</b>	<b>5,420.02</b>	<b>5.44</b>	<b>7.69</b>
Larsen & Toubro Ltd.	1,44,000	5,420.02	5.44	7.69
<b>Consumable Fuels</b>	<b>1,98,900</b>	<b>863.42</b>	<b>0.87</b>	<b>1.22</b>
Coal India Ltd.	1,98,900	863.42	0.87	1.22
<b>Diversified FMCG</b>	<b>7,27,000</b>	<b>3,114.10</b>	<b>3.12</b>	<b>4.42</b>
ITC Ltd.	7,27,000	3,114.10	3.12	4.42
<b>Electrical Equipment</b>	<b>16,200</b>	<b>1,129.42</b>	<b>1.13</b>	<b>1.60</b>
Hitachi Energy India Ltd.	16,200	1,129.42	1.13	1.60
<b>Finance</b>	<b>4,23,000</b>	<b>3,681.44</b>	<b>3.69</b>	<b>5.22</b>
Bajaj Finance Ltd.	16,200	1,173.73	1.18	1.66
Five Star Business Finance Ltd.	1,53,000	1,100.76	1.10	1.56
Jio Financial Services Ltd.	2,43,000	859.61	0.86	1.22
CRISIL Ltd.	10,800	547.34	0.55	0.78
<b>Gas</b>	<b>3,51,000</b>	<b>635.49</b>	<b>0.64</b>	<b>0.90</b>
GAIL (India) Ltd.	3,51,000	635.49	0.64	0.90
<b>Industrial Products</b>	<b>45,000</b>	<b>896.06</b>	<b>0.90</b>	<b>1.27</b>
Astral Ltd.	45,000	896.06	0.90	1.27
<b>Insurance</b>	<b>63,000</b>	<b>945.16</b>	<b>0.95</b>	<b>1.34</b>
SBI Life Insurance Co. Ltd.	63,000	945.16	0.95	1.34
<b>IT - Software</b>	<b>3,64,500</b>	<b>7,850.20</b>	<b>7.87</b>	<b>11.10</b>
Tata Consultancy Services Ltd.	90,000	3,488.67	3.50	4.92
Infosys Ltd.	1,44,000	2,157.19	2.16	3.06
HCL Technologies Ltd.	1,08,000	1,667.03	1.67	2.36
Mphasis Ltd.	22,500	537.31	0.54	0.76
<b>Leisure Services</b>	<b>6,30,000</b>	<b>3,426.17</b>	<b>3.43</b>	<b>4.86</b>
Juniper Hotels Ltd.	4,05,000	2,096.08	2.10	2.97
The Indian Hotels Company Ltd.	2,25,000	1,330.09	1.33	1.89
<b>Oil</b>	<b>2,70,000</b>	<b>1,620.68</b>	<b>1.63</b>	<b>2.30</b>
Oil India Ltd.	2,70,000	1,620.68	1.63	2.30
<b>Personal Products</b>	<b>9,000</b>	<b>586.76</b>	<b>0.59</b>	<b>0.83</b>
Gillette India Ltd.	9,000	586.76	0.59	0.83
<b>Petroleum Products</b>	<b>2,07,000</b>	<b>6,151.42</b>	<b>6.17</b>	<b>8.72</b>
Reliance Industries Ltd.	2,07,000	6,151.42	6.17	8.72
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>1,15,875</b>	<b>1,719.15</b>	<b>1.72</b>	<b>2.44</b>
Sun Pharmaceutical Industries Ltd.	90,000	1,458.50	1.46	2.07
Zydus Lifesciences Ltd.	25,875	260.65	0.26	0.37
<b>Retailing</b>	<b>6,79,500</b>	<b>3,101.49</b>	<b>3.11</b>	<b>4.40</b>
Trent Ltd.	49,500	1,954.26	1.96	2.77
Zomato Ltd.	6,30,000	1,147.23	1.15	1.63

**Baroda BNP Paribas Aggressive Hybrid Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Telecom - Services</b>	<b>1,26,000</b>	<b>1,548.04</b>	<b>1.55</b>	<b>2.20</b>
Bharti Airtel Ltd.	1,26,000	1,548.04	1.55	2.20
<b>Industrial Manufacturing</b>	<b>65,690</b>	<b>1,822.58</b>	<b>1.82</b>	<b>2.59</b>
Honeywell Automation India Ltd.	2,690	1,040.69	1.04	1.48
Tega Industries Ltd.	63,000	781.89	0.78	1.11
<b>TOTAL</b>	<b>81,29,796</b>	<b>70,521.73</b>	<b>70.72</b>	<b>100.00</b>
<b><u>CONVERTIBLE DEBENTURES</u></b>				
<b>Finance</b>	<b>500</b>	<b>482.91</b>	<b>0.48</b>	<b>100.00</b>
7.5% Cholamandalam Investment & Finance Co. Ltd. (30/09/2026)	500	482.91	0.48	100.00
<b>TOTAL</b>	<b>500</b>	<b>482.91</b>	<b>0.48</b>	<b>100.00</b>
<b><u>REAL ESTATE INVESTMENT TRUST(REITs)</u></b>				
<b>Realty</b>	<b>1,98,020</b>	<b>504.36</b>	<b>0.51</b>	<b>100.00</b>
Brookfield India Real Estate Trust	1,98,020	504.36	0.51	100.00
<b>TOTAL</b>	<b>1,98,020</b>	<b>504.36</b>	<b>0.51</b>	<b>100.00</b>
<b><u>INFRASTRUCTURE INVESTMENT TRUST</u></b>				
<b>Construction</b>	<b>3,85,024</b>	<b>423.53</b>	<b>0.42</b>	<b>45.70</b>
Bharat Highways Invit	3,85,024	423.53	0.42	45.70
<b>Services</b>	<b>5,00,000</b>	<b>503.30</b>	<b>0.50</b>	<b>54.30</b>
Intelligent Supply Chain Infrastructure Trust	5,00,000	503.30	0.50	54.30
<b>TOTAL</b>	<b>8,85,024</b>	<b>926.83</b>	<b>0.92</b>	<b>100.00</b>
<b><u>DERIVATIVES</u></b>				
<b>Cement &amp; Cement Products</b>	<b>1,29,600</b>	<b>797.62</b>	<b>0.80</b>	<b>28.14</b>
Ambuja Cements Ltd. -25-APR-2024	1,29,600	797.62	0.80	28.14
<b>Electrical Equipment</b>	<b>3,78,000</b>	<b>940.65</b>	<b>0.94</b>	<b>33.17</b>
Bharat Heavy Electricals Ltd. -25-APR-2024	3,78,000	940.65	0.94	33.17
<b>Petroleum Products</b>	<b>1,35,000</b>	<b>645.37</b>	<b>0.65</b>	<b>22.77</b>
Hindustan Petroleum Corporation Ltd. -25-APR-2024	1,35,000	645.37	0.65	22.77
<b>Power</b>	<b>1,62,000</b>	<b>451.25</b>	<b>0.45</b>	<b>15.92</b>
Power Grid Corporation of India Ltd. -25-APR-2024	1,62,000	451.25	0.45	15.92
<b>TOTAL</b>	<b>8,04,600</b>	<b>2,834.89</b>	<b>2.84</b>	<b>100.00</b>
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Banks</b>	<b>45</b>	<b>445.99</b>	<b>0.45</b>	<b>3.12</b>
8.45% ICICI Bank Ltd. (31/03/2025)	25	251.67	0.25	1.76
6.24% State Bank of India (20/09/2030)	20	194.32	0.19	1.36
<b>Construction</b>	<b>50</b>	<b>517.54</b>	<b>0.52</b>	<b>3.62</b>
8.37% National Highways Authority of India (20/01/2029)	50	517.54	0.52	3.62
<b>Finance</b>	<b>2,83,180</b>	<b>9,529.86</b>	<b>9.56</b>	<b>66.71</b>
7.8% National Bank for Agriculture and Rural Development (15/03/2027)	1,500	1,505.18	1.51	10.55
6.75% Piramal Capital & Housing Finance Ltd. (26/09/2031)	1,88,000	1,421.05	1.43	9.95
8.5% JM Financial Products Ltd. (16/05/2025)	130	1,283.33	1.29	8.98
7.83% Small Industries Development Bank of India (24/11/2028)	1,000	1,006.16	1.01	7.04
8.85% Muthoot Finance Ltd. (30/01/2029)	1,000	998.53	1.00	6.99
9.22% 360 One Prime Ltd. (18/07/2025)	90,000	899.29	0.90	6.29
9.95% Indostar Capital Finance Ltd. (21/03/2025)	700	697.18	0.70	4.88
6.5% Tata Capital Housing Finance Ltd. (15/06/2026)	70	679.31	0.68	4.75
7.79% Small Industries Development Bank of India (14/05/2027)	500	501.73	0.50	3.51
6.63% REC Ltd. (28/01/2031)	30	288.19	0.29	2.02
7.62% National Bank for Agriculture and Rural Development (31/01/2028)	250	249.91	0.25	1.75
<b>Petroleum Products</b>	<b>500</b>	<b>508.95</b>	<b>0.51</b>	<b>3.56</b>
7.79% Reliance Industries Ltd. (10/11/2033)	500	508.95	0.51	3.56
<b>Power</b>	<b>1,500</b>	<b>1,505.49</b>	<b>1.51</b>	<b>10.54</b>
7.9% Jamnagar Utilities & Power Pvt. Ltd. (10/08/2028)	1,500	1,505.49	1.51	10.54
<b>Realty</b>	<b>900</b>	<b>1,778.42</b>	<b>1.78</b>	<b>12.45</b>
7.05% Embassy Office Parks Reit (18/10/2026)	100	976.59	0.98	6.84
8.02% Mindspace Business Parks Reit (13/04/2026)	800	801.83	0.80	5.61
<b>TOTAL</b>	<b>2,86,175</b>	<b>14,286.25</b>	<b>14.33</b>	<b>100.00</b>
<b><u>COMMERCIAL PAPERS</u></b>				
<b>Capital Markets</b>	<b>200</b>	<b>966.87</b>	<b>0.97</b>	<b>100.00</b>
Motilal Oswal Financial Services Ltd. (23/08/2024)	200	966.87	0.97	100.00
<b>TOTAL</b>	<b>200</b>	<b>966.87</b>	<b>0.97</b>	<b>100.00</b>

**Baroda BNP Paribas Aggressive Hybrid Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>72,00,000</b>	<b>7,210.71</b>	<b>7.23</b>	<b>100.00</b>
7.18% Government of India (24/07/2037)	31,50,000	3,173.90	3.18	44.01
7.38% Government of India (20/06/2027)	16,00,000	1,614.56	1.62	22.39
5.74% Government of India (15/11/2026)	10,00,000	969.52	0.97	13.45
7.61% State Government of Tamil Nadu (15/02/2027)	7,50,000	754.68	0.76	10.47
7.18% Government of India (14/08/2033)	5,00,000	504.27	0.51	6.99
6.91% State Government of Maharashtra (15/09/2033)	2,00,000	193.78	0.19	2.69
<b>TOTAL</b>	<b>72,00,000</b>	<b>7,210.71</b>	<b>7.23</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>3,00,000</b>	<b>286.26</b>	<b>0.29</b>	<b>100.00</b>
364 Days Treasury Bills (05/12/2024)	3,00,000	286.26	0.29	100.00
<b>TOTAL</b>	<b>3,00,000</b>	<b>286.26</b>	<b>0.29</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>4,968.04</b>	<b>4.98</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,02,988.85</b>	<b>103</b>	
<b>OTHER CURRENT ASSETS</b>		<b>-1,583.24</b>	<b>-1.56</b>	
<b>TOTAL ASSETS</b>		<b>1,01,405.61</b>	<b>101.71</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>1,704.81</b>	<b>1.71</b>	
<b>NET ASSETS</b>		<b>99,700.80</b>	<b>100.00</b>	

**Baroda BNP Paribas Arbitrage Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>EQUITY SHARES</b>				
<b>Listed</b>				
<b>Aerospace &amp; Defense</b>	<b>13,62,300</b>	<b>2,745.03</b>	<b>4</b>	<b>5.24</b>
Bharat Electronics Ltd.	13,62,300	2,745.03	3.50	5.24
<b>Agricultural Food &amp; other Products</b>	<b>20,700</b>	<b>121.18</b>	<b>0</b>	<b>0.23</b>
Tata Consumer Products Ltd.	6,300	69.06	0.09	0.13
Balrampur Chini Mills Ltd.	14,400	52.12	0.07	0.10
<b>Auto Components</b>	<b>1,88,400</b>	<b>254.36</b>	<b>0</b>	<b>0.48</b>
Samvardhana Motherson International Ltd.	1,70,400	199.54	0.25	0.38
Exide Industries Ltd.	18,000	54.82	0.07	0.10
<b>Automobiles</b>	<b>1,51,950</b>	<b>1,231.37</b>	<b>2</b>	<b>2.36</b>
Tata Motors Ltd. - DVR	1,42,500	936.51	1.19	1.79
Eicher Motors Ltd.	4,900	196.95	0.25	0.38
TVS Motor Company Ltd.	4,550	97.91	0.12	0.19
<b>Banks</b>	<b>20,83,275</b>	<b>10,441.38</b>	<b>13</b>	<b>19.94</b>
HDFC Bank Ltd.	3,44,850	4,993.08	6.37	9.54
Canara Bank	3,88,800	2,259.12	2.88	4.31
Bandhan Bank Ltd.	8,22,500	1,480.50	1.89	2.83
RBL Bank Ltd.	3,20,000	768.96	0.98	1.47
Bank of Baroda	1,55,025	409.34	0.52	0.78
IndusInd Bank Ltd.	15,000	232.95	0.30	0.44
Kotak Mahindra Bank Ltd.	11,600	207.12	0.26	0.40
State Bank of India	10,500	79.00	0.10	0.15
IDFC First Bank Ltd.	15,000	11.31	0.01	0.02
<b>Capital Markets</b>	<b>3,17,300</b>	<b>3,152.82</b>	<b>4</b>	<b>6.02</b>
Multi Commodity Exchange of India Ltd.	84,800	2,840.46	3.62	5.42
Indian Energy Exchange Ltd.	2,32,500	312.36	0.40	0.60
<b>Cement &amp; Cement Products</b>	<b>1,07,500</b>	<b>786.22</b>	<b>1</b>	<b>1.50</b>
ACC Ltd.	18,600	463.46	0.59	0.89
The India Cements Ltd.	84,100	178.63	0.23	0.34
Dalmia Bharat Ltd.	4,250	82.54	0.11	0.16
Ultratech Cement Ltd.	500	48.75	0.06	0.09
Shree Cement Ltd.	50	12.84	0.02	0.02
<b>Chemicals &amp; Petrochemicals</b>	<b>56,000</b>	<b>372.71</b>	<b>0</b>	<b>0.71</b>
Aarti Industries Ltd.	56,000	372.71	0.48	0.71
<b>Construction</b>	<b>36,600</b>	<b>1,377.59</b>	<b>1.76</b>	<b>2.63</b>
Larsen & Toubro Ltd.	36,600	1,377.59	1.76	2.63
<b>Consumer Durables</b>	<b>49,000</b>	<b>159.93</b>	<b>0.21</b>	<b>0.31</b>
Crompton Greaves Consumer Electricals Ltd.	48,600	130.01	0.17	0.25
Dixon Technologies (India) Ltd.	400	29.92	0.04	0.06
<b>Diversified FMCG</b>	<b>2,15,300</b>	<b>2,172.55</b>	<b>3</b>	<b>4.14</b>
Hindustan Unilever Ltd.	68,100	1,542.02	1.97	2.94
ITC Ltd.	1,47,200	630.53	0.80	1.20
<b>Entertainment</b>	<b>11,58,000</b>	<b>1,604.41</b>	<b>2.05</b>	<b>3.06</b>
Zee Entertainment Enterprises Ltd.	11,58,000	1,604.41	2.05	3.06
<b>Ferrous Metals</b>	<b>7,38,750</b>	<b>2,241.32</b>	<b>3</b>	<b>4.27</b>
JSW Steel Ltd.	1,48,500	1,232.85	1.57	2.35
Tata Steel Ltd.	2,97,000	462.87	0.59	0.88
Steel Authority of India Ltd.	2,72,000	365.16	0.47	0.70
Jindal Steel & Power Ltd.	21,250	180.44	0.23	0.34
<b>Fertilizers &amp; Agrochemicals</b>	<b>24,700</b>	<b>84.47</b>	<b>0.11</b>	<b>0.16</b>
Chambal Fertilisers and Chemicals Ltd.	24,700	84.47	0.11	0.16
<b>Finance</b>	<b>9,80,616</b>	<b>4,382.29</b>	<b>5.58</b>	<b>8.37</b>
REC Ltd.	5,70,000	2,570.70	3.28	4.91
Power Finance Corporation Ltd.	2,48,000	967.82	1.23	1.85
Piramal Enterprises Ltd.	76,500	649.75	0.83	1.24
L&T Finance Holdings Ltd.	80,316	127.10	0.16	0.24
Shriram Finance Ltd.	1,800	42.48	0.05	0.08
LIC Housing Finance Ltd.	4,000	24.44	0.03	0.05
<b>Gas</b>	<b>56,550</b>	<b>164.09</b>	<b>0.21</b>	<b>0.32</b>
GAIL (India) Ltd.	45,750	82.83	0.11	0.16
Mahanagar Gas Ltd.	4,800	65.47	0.08	0.13
Petronet LNG Ltd.	6,000	15.79	0.02	0.03



**Baroda BNP Paribas Arbitrage Fund**

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<b>Insurance</b>	<b>45,000</b>	<b>426.20</b>	<b>0.54</b>	<b>0.81</b>
SBI Life Insurance Co. Ltd.	10,500	157.53	0.20	0.30
Max Financial Services Ltd.	13,600	136.30	0.17	0.26
HDFC Life Insurance Company Ltd.	20,900	132.37	0.17	0.25
<b>IT - Software</b>	<b>1,06,125</b>	<b>3,759.18</b>	<b>4.79</b>	<b>7.18</b>
Tata Consultancy Services Ltd.	78,925	3,059.37	3.90	5.84
Oracle Financial Services Software Ltd.	6,200	543.99	0.69	1.04
Birlasoft Ltd.	21,000	155.82	0.20	0.30
<b>Leisure Services</b>	<b>10,000</b>	<b>59.12</b>	<b>0.08</b>	<b>0.11</b>
The Indian Hotels Company Ltd.	10,000	59.12	0.08	0.11
<b>Non - Ferrous Metals</b>	<b>13,95,800</b>	<b>2,820.88</b>	<b>3.60</b>	<b>5.39</b>
National Aluminium Company Ltd.	12,22,500	1,864.92	2.38	3.56
Hindalco Industries Ltd.	1,68,000	941.22	1.20	1.80
Hindustan Copper Ltd.	5,300	14.74	0.02	0.03
<b>Personal Products</b>	<b>16,250</b>	<b>85.01</b>	<b>0.11</b>	<b>0.16</b>
Dabur India Ltd.	16,250	85.01	0.11	0.16
<b>Petroleum Products</b>	<b>7,56,650</b>	<b>4,637.72</b>	<b>5.92</b>	<b>8.85</b>
Reliance Industries Ltd.	1,01,750	3,023.70	3.86	5.77
Indian Oil Corporation Ltd.	4,87,500	817.78	1.04	1.56
Hindustan Petroleum Corporation Ltd.	1,67,400	796.24	1.02	1.52
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>5,41,270</b>	<b>4,691.11</b>	<b>5.98</b>	<b>8.96</b>
Glenmark Pharmaceuticals Ltd.	2,91,450	2,793.40	3.56	5.33
Divi's Laboratories Ltd.	24,600	847.54	1.08	1.62
Granules India Ltd.	1,58,000	679.64	0.87	1.30
Zydus Lifesciences Ltd.	14,400	145.06	0.18	0.28
Biocon Ltd.	52,500	138.68	0.18	0.26
Abbott India Ltd.	320	86.79	0.11	0.17
<b>Realty</b>	<b>27,550</b>	<b>633.68</b>	<b>0.81</b>	<b>1.21</b>
Godrej Properties Ltd.	27,550	633.68	0.81	1.21
<b>Retailing</b>	<b>12,400</b>	<b>489.55</b>	<b>0.62</b>	<b>0.93</b>
Trent Ltd.	12,400	489.55	0.62	0.93
<b>Telecom - Services</b>	<b>68,80,000</b>	<b>911.60</b>	<b>1.16</b>	<b>1.79</b>
Vodafone Idea Ltd.	68,80,000	911.60	1.16	1.79
<b>Transport Infrastructure</b>	<b>4,800</b>	<b>64.41</b>	<b>0.08</b>	<b>0.12</b>
Adani Ports and Special Economic Zone Ltd.	4,800	64.41	0.08	0.12
<b>Transport Services</b>	<b>45,500</b>	<b>441.35</b>	<b>1</b>	<b>0.84</b>
Container Corporation of India Ltd.	44,000	388.12	0.49	0.74
Interglobe Aviation Ltd.	1,500	53.23	0.07	0.10
<b>Diversified Metals</b>	<b>7,54,400</b>	<b>2,049.33</b>	<b>2.61</b>	<b>3.91</b>
Vedanta Ltd.	7,54,400	2,049.33	2.61	3.91
<b>TOTAL</b>	<b>1,81,42,686</b>	<b>52,360.86</b>	<b>67</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Aerospace &amp; Defense</b>	<b>(13,62,300)</b>	<b>(2,768.87)</b>	<b>(3.53)</b>	<b>5.24</b>
Bharat Electronics Ltd. -25-APR-2024	(13,62,300)	(2,768.87)	(3.53)	5.24
<b>Agricultural Food &amp; other Products</b>	<b>(20,700)</b>	<b>(122.29)</b>	<b>(0)</b>	<b>0.23</b>
Balrampur Chini Mills Ltd. -25-APR-2024	(14,400)	(52.62)	(0.07)	0.10
Tata Consumer Products Ltd. -25-APR-2024	(6,300)	(69.67)	(0.09)	0.13
<b>Auto Components</b>	<b>(1,88,400)</b>	<b>(256.50)</b>	<b>(0)</b>	<b>0.48</b>
Exide Industries Ltd. -25-APR-2024	(18,000)	(55.34)	(0.07)	0.10
Samvardhana Motherson International Ltd. -25-APR-2024	(1,70,400)	(201.16)	(0.26)	0.38
<b>Automobiles</b>	<b>(1,09,200)</b>	<b>(1,295.46)</b>	<b>(1.65)</b>	<b>2.46</b>
TVS Motor Company Ltd. -25-APR-2024	(4,550)	(98.58)	(0.13)	0.19
Eicher Motors Ltd. -25-APR-2024	(4,900)	(198.53)	(0.25)	0.38
Tata Motors Ltd. -25-APR-2024	(99,750)	(998.35)	(1.27)	1.89
<b>Banks</b>	<b>(20,83,275)</b>	<b>(10,531.52)</b>	<b>(13.42)</b>	<b>19.92</b>
IDFC First Bank Ltd. -25-APR-2024	(15,000)	(11.41)	(0.01)	0.02
State Bank of India -25-APR-2024	(10,500)	(79.44)	(0.10)	0.15
Kotak Mahindra Bank Ltd. -25-APR-2024	(11,600)	(208.82)	(0.27)	0.40
IndusInd Bank Ltd. -25-APR-2024	(15,000)	(234.23)	(0.30)	0.44
Bank of Baroda -25-APR-2024	(1,55,025)	(411.44)	(0.52)	0.78
RBL Bank Ltd. -25-APR-2024	(3,20,000)	(775.68)	(0.99)	1.47
Bandhan Bank Ltd. -25-APR-2024	(8,22,500)	(1,494.89)	(1.91)	2.83
Canara Bank -25-APR-2024	(3,88,800)	(2,277.01)	(2.90)	4.31
HDFC Bank Ltd. -25-APR-2024	(3,44,850)	(5,038.60)	(6.42)	9.52
<b>Capital Markets</b>	<b>(3,17,300)</b>	<b>(3,177.57)</b>	<b>(4.05)</b>	<b>6.02</b>
Indian Energy Exchange Ltd. -25-APR-2024	(2,32,500)	(315.15)	(0.40)	0.60
Multi Commodity Exchange of India Ltd. -25-APR-2024	(84,800)	(2,862.42)	(3.65)	5.42

**Baroda BNP Paribas Arbitrage Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Cement &amp; Cement Products</b>	<b>(1,07,500)</b>	<b>(792.41)</b>	<b>(1.02)</b>	<b>1.49</b>
Shree Cement Ltd. -25-APR-2024	(50)	(12.92)	(0.02)	0.02
Ultratech Cement Ltd. -25-APR-2024	(500)	(49.03)	(0.06)	0.09
Dalmia Bharat Ltd. -25-APR-2024	(4,250)	(83.22)	(0.11)	0.16
The India Cements Ltd. -25-APR-2024	(84,100)	(180.27)	(0.23)	0.34
ACC Ltd. -25-APR-2024	(18,600)	(466.97)	(0.60)	0.88
<b>Chemicals &amp; Petrochemicals</b>	<b>(56,000)</b>	<b>(375.00)</b>	<b>(0.48)</b>	<b>0.71</b>
Aarti Industries Ltd. -25-APR-2024	(56,000)	(375.00)	(0.48)	0.71
<b>Construction</b>	<b>(36,600)</b>	<b>(1,387.09)</b>	<b>(1.77)</b>	<b>2.63</b>
Larsen & Toubro Ltd. -25-APR-2024	(36,600)	(1,387.09)	(1.77)	2.63
<b>Consumer Durables</b>	<b>(49,000)</b>	<b>(160.82)</b>	<b>(0.21)</b>	<b>0.31</b>
Dixon Technologies (India) Ltd. -25-APR-2024	(400)	(30.06)	(0.04)	0.06
Crompton Greaves Consumer Electricals Ltd. -25-APR-2024	(48,600)	(130.76)	(0.17)	0.25
<b>Diversified FMCG</b>	<b>(2,15,300)</b>	<b>(2,190.13)</b>	<b>(2.79)</b>	<b>4.14</b>
ITC Ltd. -25-APR-2024	-147200	(635.68)	(0.81)	1.20
Hindustan Unilever Ltd. -25-APR-2024	-68100	(1,554.45)	(1.98)	2.94
<b>Entertainment</b>	<b>(11,58,000)</b>	<b>(1,629.89)</b>	<b>(2.08)</b>	<b>3.08</b>
Zee Entertainment Enterprises Ltd. -25-APR-2024	(11,58,000)	(1,629.89)	(2.08)	3.08
<b>Ferrous Metals</b>	<b>(7,38,750)</b>	<b>(2,258.99)</b>	<b>(2.88)</b>	<b>4.27</b>
Jindal Steel & Power Ltd. -25-APR-2024	(21,250)	(181.31)	(0.23)	0.34
Steel Authority of India Ltd. -25-APR-2024	(2,72,000)	(368.15)	(0.47)	0.70
Tata Steel Ltd. -25-APR-2024	(2,97,000)	(466.44)	(0.59)	0.88
JSW Steel Ltd. -25-APR-2024	(1,48,500)	(1,243.09)	(1.59)	2.35
<b>Fertilizers &amp; Agrochemicals</b>	<b>(24,700)</b>	<b>(85.26)</b>	<b>(0.11)</b>	<b>0.16</b>
Chambal Fertilisers and Chemicals Ltd. -25-APR-2024	(24,700)	(85.26)	(0.11)	0.16
<b>Finance</b>	<b>(9,80,616)</b>	<b>(4,415.87)</b>	<b>(5.62)</b>	<b>8.36</b>
LIC Housing Finance Ltd. -25-APR-2024	(4,000)	(24.60)	(0.03)	0.05
Shriram Finance Ltd. -25-APR-2024	(1,800)	(42.68)	(0.05)	0.08
L&T Finance Holdings Ltd. -25-APR-2024	(80,316)	(128.14)	(0.16)	0.24
Piramal Enterprises Ltd. -25-APR-2024	(76,500)	(655.34)	(0.84)	1.24
Power Finance Corporation Ltd. -25-APR-2024	(2,48,000)	(975.88)	(1.24)	1.85
REC Ltd. -25-APR-2024	(5,70,000)	(2,589.23)	(3.30)	4.90
<b>Gas</b>	<b>(56,550)</b>	<b>(165.21)</b>	<b>(0.21)</b>	<b>0.31</b>
Petronet LNG Ltd. -25-APR-2024	(6,000)	(15.88)	(0.02)	0.03
Mahanagar Gas Ltd. -25-APR-2024	(4,800)	(65.93)	(0.08)	0.12
GAIL (India) Ltd. -25-APR-2024	(45,750)	(83.40)	(0.11)	0.16
<b>Insurance</b>	<b>(45,000)</b>	<b>(429.71)</b>	<b>(0.55)</b>	<b>0.81</b>
HDFC Life Insurance Company Ltd. -25-APR-2024	(20,900)	(133.45)	(0.17)	0.25
Max Financial Services Ltd. -25-APR-2024	(13,600)	(137.42)	(0.18)	0.26
SBI Life Insurance Co. Ltd. -25-APR-2024	(10,500)	(158.84)	(0.20)	0.30
<b>IT - Software</b>	<b>(1,06,125)</b>	<b>(3,789.18)</b>	<b>(4.83)</b>	<b>7.18</b>
Birlasoft Ltd. -25-APR-2024	(21,000)	(157.22)	(0.20)	0.30
Oracle Financial Services Software Ltd. -25-APR-2024	(6,200)	(548.12)	(0.70)	1.04
Tata Consultancy Services Ltd. -25-APR-2024	(78,925)	(3,083.84)	(3.93)	5.84
<b>Leisure Services</b>	<b>(10,000)</b>	<b>(59.42)</b>	<b>(0.08)</b>	<b>0.11</b>
The Indian Hotels Company Ltd. -25-APR-2024	(10,000)	(59.42)	(0.08)	0.11
<b>Non - Ferrous Metals</b>	<b>(13,95,800)</b>	<b>(2,845.53)</b>	<b>(3.63)</b>	<b>5.39</b>
Hindustan Copper Ltd. -25-APR-2024	(5,300)	(14.90)	(0.02)	0.03
Hindalco Industries Ltd. -25-APR-2024	(1,68,000)	(949.20)	(1.21)	1.80
National Aluminium Company Ltd. -25-APR-2024	(12,22,500)	(1,881.43)	(2.40)	3.56
<b>Personal Products</b>	<b>(16,250)</b>	<b>(85.71)</b>	<b>(0.11)</b>	<b>0.16</b>
Dabur India Ltd. -25-APR-2024	(16,250)	(85.71)	(0.11)	0.16
<b>Petroleum Products</b>	<b>(7,56,650)</b>	<b>(4,667.00)</b>	<b>(5.95)</b>	<b>8.83</b>
Hindustan Petroleum Corporation Ltd. -25-APR-2024	(1,67,400)	(800.26)	(1.02)	1.51
Indian Oil Corporation Ltd. -25-APR-2024	(4,87,500)	(823.14)	(1.05)	1.56
Reliance Industries Ltd. -25-APR-2024	(1,01,750)	(3,043.60)	(3.88)	5.76
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>(5,41,270)</b>	<b>(4,726.64)</b>	<b>(6.03)</b>	<b>8.96</b>
Abbott India Ltd. -25-APR-2024	(320)	(87.50)	(0.11)	0.17
Biocon Ltd. -25-APR-2024	(52,500)	(139.70)	(0.18)	0.26
Zydus Lifesciences Ltd. -25-APR-2024	(14,400)	(146.38)	(0.19)	0.28
Granules India Ltd. -25-APR-2024	(1,58,000)	(684.46)	(0.87)	1.30
Divi's Laboratories Ltd. -25-APR-2024	(24,600)	(853.92)	(1.09)	1.62
Glenmark Pharmaceuticals Ltd. -25-APR-2024	(2,91,450)	(2,814.68)	(3.59)	5.33
<b>Realty</b>	<b>(27,550)</b>	<b>(637.29)</b>	<b>(0.81)</b>	<b>1.21</b>
Godrej Properties Ltd. -25-APR-2024	(27,550)	(637.29)	(0.81)	1.21

**Baroda BNP Paribas Arbitrage Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Retailing</b>	<b>(12,400)</b>	<b>(493.46)</b>	<b>(0.63)</b>	<b>0.93</b>
Trent Ltd. -25-APR-2024	(12,400)	(493.46)	(0.63)	0.93
<b>Telecom - Services</b>	<b>(68,80,000)</b>	<b>(918.48)</b>	<b>(1.17)</b>	<b>1.74</b>
Vodafone Idea Ltd. -25-APR-2024	(68,80,000)	(918.48)	(1.17)	1.74
<b>Transport Infrastructure</b>	<b>(4,800)</b>	<b>(64.90)</b>	<b>(0.08)</b>	<b>0.12</b>
Adani Ports and Special Economic Zone Ltd. -25-APR-2024	(4,800)	(64.90)	(0.08)	0.12
<b>Transport Services</b>	<b>(45,500)</b>	<b>(443.98)</b>	<b>(1)</b>	<b>0.84</b>
Interglobe Aviation Ltd. -25-APR-2024	(1,500)	(53.57)	(0.07)	0.10
Container Corporation of India Ltd. -25-APR-2024	(44,000)	(390.41)	(0.50)	0.74
<b>Diversified Metals</b>	<b>(7,54,400)</b>	<b>(2,065.17)</b>	<b>(2.63)</b>	<b>3.91</b>
Vedanta Ltd. -25-APR-2024	(7,54,400)	(2,065.17)	(2.63)	3.91
<b>TOTAL</b>	<b>-1,80,99,936</b>	<b>(52,839.35)</b>	<b>-67</b>	<b>100.00</b>
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Finance</b>	<b>2,68,332</b>	<b>2,028.27</b>	<b>2.59</b>	<b>100.00</b>
6.75% Piramal Capital & Housing Finance Ltd. (26/09/2031)	2,68,332	2,028.27	2.59	100.00
<b>TOTAL</b>	<b>2,68,332</b>	<b>2,028.27</b>	<b>2.59</b>	<b>100.00</b>
<b>CERTIFICATE OF DEPOSITS</b>				
<b>Banks</b>	<b>600</b>	<b>2,941.57</b>	<b>4</b>	<b>75.88</b>
Axis Bank Ltd. (20/06/2024)	500	2,459.31	3.14	63.44
Kotak Mahindra Bank Ltd. (27/09/2024)	100	482.26	0.61	12.44
<b>Finance</b>	<b>200</b>	<b>935.18</b>	<b>1.19</b>	<b>24.12</b>
Small Industries Development Bank of India (27/02/2025)	200	935.18	1.19	24.12
<b>TOTAL</b>	<b>800</b>	<b>3,876.75</b>	<b>5</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>1,60,00,000</b>	<b>15,425.53</b>	<b>19.66</b>	<b>100.00</b>
364 Days Treasury Bills (21/11/2024)	25,00,000	2,392.19	3.05	15.51
364 Days Treasury Bills (05/12/2024)	20,00,000	1,908.42	2.43	12.37
364 Days Treasury Bills (11/07/2024)	15,00,000	1,471.58	1.88	9.54
364 Days Treasury Bills (24/10/2024)	15,00,000	1,442.48	1.84	9.35
364 Days Treasury Bills (26/12/2024)	15,00,000	1,425.79	1.82	9.24
364 Days Treasury Bills (30/05/2024)	10,00,000	989.25	1.26	6.41
364 Days Treasury Bills (17/10/2024)	10,00,000	962.91	1.23	6.24
364 Days Treasury Bills (31/10/2024)	10,00,000	960.40	1.22	6.23
364 Days Treasury Bills (14/11/2024)	10,00,000	958.11	1.22	6.21
182 Days Treasury Bills (30/05/2024)	5,00,000	494.62	0.63	3.21
364 Days Treasury Bills (25/07/2024)	5,00,000	489.20	0.62	3.17
364 Days Treasury Bills (22/08/2024)	5,00,000	486.66	0.62	3.15
364 Days Treasury Bills (19/09/2024)	5,00,000	484.02	0.62	3.14
364 Days Treasury Bills (10/10/2024)	5,00,000	482.08	0.61	3.13
364 Days Treasury Bills (28/11/2024)	5,00,000	477.82	0.61	3.10
<b>TOTAL</b>	<b>1,60,00,000</b>	<b>15,425.53</b>	<b>19.66</b>	<b>100.00</b>
<b>MUTUAL FUND UNITS</b>				
<b>MUTUAL FUND UNITS</b>	<b>80,594</b>	<b>1,026.35</b>	<b>1.31</b>	<b>100.00</b>
Baroda BNP Paribas Money Market Fund- Direct Plan Growth	80,594	1,026.35	1.31	100.00
<b>TOTAL</b>	<b>80,594</b>	<b>1,026.35</b>	<b>1.31</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>11,411.31</b>	<b>14.55</b>	
<b>TOTAL INVESTMENTS</b>		<b>33,289.72</b>	<b>42</b>	
<b>OTHER CURRENT ASSETS</b>		<b>56,307.43</b>	<b>71.81</b>	
<b>TOTAL ASSETS</b>		<b>89,597.15</b>	<b>114.25</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>11,174.02</b>	<b>14.25</b>	
<b>NET ASSETS</b>		<b>78,423.12</b>	<b>100.00</b>	

**Baroda BNP Paribas Balanced Advantage Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>EQUITY SHARES</b>				
<b>Listed</b>				
<b>Aerospace &amp; Defense</b>	<b>49,00,000</b>	<b>9,873.50</b>	<b>2.61</b>	<b>3.88</b>
Bharat Electronics Ltd.	49,00,000	9,873.50	2.61	3.88
<b>Auto Components</b>	<b>31,47,567</b>	<b>4,101.57</b>	<b>1.08</b>	<b>1.62</b>
Craftsman Automation Ltd.	47,567	2,052.47	0.54	0.81
Motherson Sumi Wiring India Ltd.	31,00,000	2,049.10	0.54	0.81
<b>Automobiles</b>	<b>8,00,000</b>	<b>7,942.40</b>	<b>2.10</b>	<b>3.12</b>
Tata Motors Ltd.	8,00,000	7,942.40	2.10	3.12
<b>Banks</b>	<b>98,56,300</b>	<b>66,875.12</b>	<b>17.66</b>	<b>26.22</b>
HDFC Bank Ltd.	13,25,600	19,193.36	5.07	7.49
ICICI Bank Ltd.	12,76,300	13,953.79	3.69	5.48
IndusInd Bank Ltd.	6,67,500	10,366.28	2.74	4.07
Axis Bank Ltd.	8,32,500	8,717.94	2.30	3.42
RBL Bank Ltd.	18,50,000	4,445.55	1.17	1.75
Punjab National Bank	34,00,000	4,229.60	1.12	1.66
Kotak Mahindra Bank Ltd.	2,10,400	3,756.69	0.99	1.48
State Bank of India	2,94,000	2,211.91	0.58	0.87
<b>Beverages</b>	<b>1,50,000</b>	<b>2,591.63</b>	<b>0.68</b>	<b>1.02</b>
Radico Khaitan Ltd.	1,50,000	2,591.63	0.68	1.02
<b>Capital Markets</b>	<b>4,60,000</b>	<b>4,672.02</b>	<b>1</b>	<b>1.84</b>
360 ONE WAM Ltd.	3,75,000	2,533.50	0.67	1.00
BSE Ltd.	85,000	2,138.52	0.57	0.84
<b>Construction</b>	<b>3,97,000</b>	<b>14,942.68</b>	<b>3.95</b>	<b>5.87</b>
Larsen & Toubro Ltd.	3,97,000	14,942.68	3.95	5.87
<b>Consumer Durables</b>	<b>2,89,613</b>	<b>9,696.83</b>	<b>3</b>	<b>3.80</b>
Titan Company Ltd.	2,40,000	9,124.32	2.41	3.58
Metro Brands Ltd.	49,613	572.51	0.15	0.22
<b>Electrical Equipment</b>	<b>22,09,345</b>	<b>7,546.35</b>	<b>2</b>	<b>2.97</b>
CG Power and Industrial Solutions Ltd.	7,09,345	3,836.85	1.01	1.51
Bharat Heavy Electricals Ltd.	15,00,000	3,709.50	0.98	1.46
<b>Ferrous Metals</b>	<b>5,50,000</b>	<b>3,819.48</b>	<b>1.01</b>	<b>1.50</b>
Jindal Stainless Ltd.	5,50,000	3,819.48	1.01	1.50
<b>Finance</b>	<b>3,30,000</b>	<b>3,816.78</b>	<b>1.01</b>	<b>1.50</b>
Cholamandalam Investment & Finance Co. Ltd.	3,30,000	3,816.78	1.01	1.50
<b>Food Products</b>	<b>1,40,000</b>	<b>3,671.29</b>	<b>0.97</b>	<b>1.44</b>
Nestle India Ltd.	1,40,000	3,671.29	0.97	1.44
<b>Healthcare Services</b>	<b>2,10,000</b>	<b>2,512.65</b>	<b>0.66</b>	<b>0.99</b>
Jupiter Life Line Hospitals Ltd.	2,10,000	2,512.65	0.66	0.99
<b>Industrial Products</b>	<b>2,45,000</b>	<b>7,864.22</b>	<b>2.08</b>	<b>3.09</b>
Cummins India Ltd.	1,35,000	4,058.44	1.07	1.59
KEI Industries Ltd.	1,10,000	3,805.78	1.01	1.50
<b>IT - Software</b>	<b>7,41,600</b>	<b>20,861.78</b>	<b>5.51</b>	<b>8.20</b>
Tata Consultancy Services Ltd.	2,66,000	10,310.96	2.72	4.05
Infosys Ltd.	3,35,600	5,027.46	1.33	1.98
Coforge Ltd.	70,000	3,851.72	1.02	1.51
Mphasis Ltd.	70,000	1,671.64	0.44	0.66
<b>Non - Ferrous Metals</b>	<b>18,200</b>	<b>101.97</b>	<b>0.03</b>	<b>0.04</b>
Hindalco Industries Ltd.	18,200	101.97	0.03	0.04
<b>Oil</b>	<b>6,50,000</b>	<b>3,901.63</b>	<b>1.03</b>	<b>1.53</b>
Oil India Ltd.	6,50,000	3,901.63	1.03	1.53
<b>Petroleum Products</b>	<b>13,59,000</b>	<b>19,792.99</b>	<b>5.23</b>	<b>7.77</b>
Reliance Industries Ltd.	5,34,000	15,868.88	4.19	6.23
Hindustan Petroleum Corporation Ltd.	8,25,000	3,924.11	1.04	1.54
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>6,98,000</b>	<b>12,288.47</b>	<b>3.25</b>	<b>4.83</b>
Sun Pharmaceutical Industries Ltd.	3,25,000	5,266.79	1.39	2.07
Ajanta Pharma Ltd.	1,90,000	4,238.62	1.12	1.67
Concord Biotech Ltd.	1,83,000	2,783.06	0.74	1.09
<b>Power</b>	<b>84,00,000</b>	<b>16,987.50</b>	<b>4.50</b>	<b>6.67</b>
NTPC Ltd.	27,00,000	9,066.60	2.40	3.56
Power Grid Corporation of India Ltd.	15,00,000	4,153.50	1.10	1.63
NHPC Ltd.	42,00,000	3,767.40	1.00	1.48
<b>Realty</b>	<b>3,50,000</b>	<b>3,273.55</b>	<b>0.87</b>	<b>1.29</b>
Brigade Enterprises Ltd.	3,50,000	3,273.55	0.87	1.29

**Baroda BNP Paribas Balanced Advantage Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Retailing</b>	<b>50,45,000</b>	<b>11,141.52</b>	<b>2.95</b>	<b>4.38</b>
Zomato Ltd.	50,00,000	9,105.00	2.41	3.58
Avenue Supermarts Ltd.	45,000	2,036.52	0.54	0.80
<b>Telecom - Services</b>	<b>6,05,000</b>	<b>8,253.92</b>	<b>2.18</b>	<b>3.26</b>
Bharti Airtel Ltd.	5,00,000	6,143.00	1.62	2.42
Tata Communications Ltd.	1,05,000	2,110.92	0.56	0.84
<b>Transport Services</b>	<b>5,20,000</b>	<b>4,586.92</b>	<b>1.21</b>	<b>1.80</b>
Container Corporation of India Ltd.	5,20,000	4,586.92	1.21	1.80
<b>Industrial Manufacturing</b>	<b>3,19,614</b>	<b>3,422.80</b>	<b>0.90</b>	<b>1.37</b>
Tega Industries Ltd.	1,90,000	2,358.09	0.62	0.94
Jyoti CNC Automation Ltd.	1,29,614	1,064.71	0.28	0.43
<b>TOTAL</b>	<b>4,23,91,239</b>	<b>2,54,539.57</b>	<b>67</b>	<b>100.00</b>
<b>REAL ESTATE INVESTMENT TRUST(REITs)</b>				
<b>Realty</b>	<b>19,20,602</b>	<b>4,891.77</b>	<b>1.29</b>	<b>100.00</b>
Brookfield India Real Estate Trust	19,20,602	4,891.77	1.29	100.00
<b>TOTAL</b>	<b>19,20,602</b>	<b>4,891.77</b>	<b>1.29</b>	<b>100.00</b>
<b>INFRASTRUCTURE INVESTMENT TRUST</b>				
<b>Construction</b>	<b>46,50,125</b>	<b>5,115.14</b>	<b>1</b>	<b>43.51</b>
Bharat Highways Invit	46,50,125	5,115.14	1.35	43.51
<b>Power</b>	<b>19,68,503</b>	<b>2,613.78</b>	<b>1</b>	<b>22.24</b>
India Grid Trust	19,68,503	2,613.78	0.69	22.24
<b>services</b>	<b>40,00,000</b>	<b>4,026.40</b>	<b>1</b>	<b>34.25</b>
Intelligent Supply Chain Infrastructure Trust	40,00,000	4,026.40	1.06	34.25
<b>TOTAL</b>	<b>1,06,18,628</b>	<b>11,755.32</b>	<b>3</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Banks</b>	<b>-13,31,300</b>	<b>-16,517.65</b>	<b>-4</b>	<b>63.64</b>
IndusInd Bank Ltd. -25-APR-2024	-67,500	-1,054.05	-0.28	4.06
Axis Bank Ltd. -25-APR-2024	-1,82,500	-1,924.55	-0.51	7.42
State Bank of India -25-APR-2024	-2,94,000	-2,224.26	-0.59	8.57
ICICI Bank Ltd. -25-APR-2024	-2,51,300	-2,769.83	-0.73	10.67
Kotak Mahindra Bank Ltd. -25-APR-2024	-2,10,400	-3,787.62	-1.00	14.59
HDFC Bank Ltd. -25-APR-2024	-3,25,600	-4,757.34	-1.26	18.33
<b>Construction</b>	<b>-27,000</b>	<b>-1,023.26</b>	<b>0</b>	<b>3.94</b>
Larsen & Toubro Ltd. -25-APR-2024	-27,000	-1,023.26	-0.27	3.94
<b>IT - Software</b>	<b>-35,600</b>	<b>-536.30</b>	<b>0</b>	<b>2.07</b>
Infosys Ltd. -25-APR-2024	-35,600	-536.30	-0.14	2.07
<b>Non - Ferrous Metals</b>	<b>-18,200</b>	<b>-102.83</b>	<b>0</b>	<b>0.40</b>
Hindalco Industries Ltd. -25-APR-2024	-18,200	-102.83	-0.03	0.40
<b>Petroleum Products</b>	<b>-3,96,000</b>	<b>-7,773.97</b>	<b>-2</b>	<b>29.95</b>
Hindustan Petroleum Corporation Ltd. -25-APR-2024	-1,62,000	-774.44	-0.20	2.98
Reliance Industries Ltd. -25-APR-2024	-2,34,000	-6,999.53	-1.85	26.97
<b>TOTAL</b>	<b>-18,08,100</b>	<b>-25,954.01</b>	<b>-7</b>	<b>100.00</b>
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Banks</b>	<b>210</b>	<b>1,002.18</b>	<b>0.26</b>	<b>1.56</b>
7.8% HDFC Bank Ltd. (06/09/2032)	50	501.45	0.13	0.78
8.99% Bank of Baroda (18/12/2119)	50	500.73	0.13	0.78
0% Yes Bank Ltd. (31/10/2052)	110	0.00	0.00	0.00
<b>Beverages</b>	<b>20</b>	<b>202.15</b>	<b>0.05</b>	<b>0.31</b>
9.62% Andhra Pradesh State Beverages Corporation Ltd. (29/05/2026)	20	202.15	0.05	0.31
<b>Cement &amp; Cement Products</b>	<b>40</b>	<b>395.74</b>	<b>0.10</b>	<b>0.62</b>
7.75% Nuvoco Vistas Corporation Ltd. (28/08/2025)	40	395.74	0.10	0.62
<b>Construction</b>	<b>5</b>	<b>51.75</b>	<b>0.01</b>	<b>0.08</b>
8.37% National Highways Authority of India (20/01/2029)	5	51.75	0.01	0.08
<b>Ferrous Metals</b>	<b>70</b>	<b>696.75</b>	<b>0.18</b>	<b>1.08</b>
8.25% JSW Steel Ltd. (23/12/2027)	70	696.75	0.18	1.08
<b>Finance</b>	<b>13,47,118</b>	<b>46,742.12</b>	<b>12.09</b>	<b>71.07</b>
6.75% Piramal Capital & Housing Finance Ltd. (26/09/2031)	13,16,228	9,949.09	2.63	15.45
7.8% National Bank for Agriculture and Rural Development (15/03/2027)	5,500	5,518.99	1.46	8.58
7.83% Small Industries Development Bank of India (24/11/2028)	5,000	5,030.82	1.33	7.82
7.22% National Housing Bank (23/07/2026)	4,000	3,976.04	1.05	6.18
8.85% Muthoot Finance Ltd. (30/01/2029)	3,000	2,995.58	0.79	4.66
7.79% Small Industries Development Bank of India (19/04/2027)	2,500	2,508.03	0.66	3.90
9.95% Indostar Capital Finance Ltd. (30/03/2025)	2,500	2,489.19	0.66	3.87
7.95% India Infradebt Ltd. (27/06/2028)	250	2,489.04	0.66	3.87
8.85% Muthoot Finance Ltd. (20/12/2028)	2,000	2,000.31	0.53	3.11
7.64% REC Ltd. (30/06/2026)	1,500	1,499.18	0.40	2.33
7.52% REC Ltd. (07/11/2026)	150	1,495.35	0.40	2.32
9.95% Indostar Capital Finance Ltd. (21/03/2025)	1,400	1,394.36	0.37	2.17
7.79% Small Industries Development Bank of India (14/05/2027)	1,300	1,304.49	0.34	2.03
7.62% Export-Import Bank of India (01/09/2026)	115	1,152.06	0.30	1.79
7.77% REC Ltd. (31/03/2028)	1,000	1,007.35	0.27	1.57
7.68% National Bank for Agriculture and Rural Development (30/04/2029)	650	651.62	0.17	1.01
8.8% REC Ltd. (22/01/2029)	25	263.85	0.07	0.41

**Baroda BNP Paribas Balanced Advantage Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Gas</b>	<b>100</b>	<b>994.28</b>	<b>0.26</b>	<b>1.55</b>
7.34% GAIL (India) Ltd. (20/12/2027)	100	994.28	0.26	1.55
<b>Other Consumer Services</b>	<b>30</b>	<b>315.42</b>	<b>0.08</b>	<b>0.49</b>
8.95% Food Corporation of India (01/03/2029)	30	315.42	0.08	0.49
<b>Petroleum Products</b>	<b>3,750</b>	<b>6,135.62</b>	<b>2</b>	<b>9.53</b>
8.65% Reliance Industries Ltd. (11/12/2028)	250	2,599.32	0.69	4.04
7.74% Hindustan Petroleum Corporation Ltd. (02/03/2028)	2,500	2,518.40	0.67	3.91
7.79% Reliance Industries Ltd. (10/11/2033)	1,000	1,017.90	0.27	1.58
<b>Power</b>	<b>4,150</b>	<b>5,519.82</b>	<b>1.46</b>	<b>8.58</b>
7.9% Jamnagar Utilities & Power Pvt. Ltd. (10/08/2028)	4,000	4,014.64	1.06	6.24
8.3% Torrent Power Ltd. (02/06/2027)	150	1,505.18	0.40	2.34
<b>Realty</b>	<b>150</b>	<b>1,464.88</b>	<b>0.39</b>	<b>2.28</b>
7.05% Embassy Office Parks Reit (18/10/2026)	150	1,464.88	0.39	2.28
<b>Telecom – Services</b>	<b>190</b>	<b>1,835.85</b>	<b>0.49</b>	<b>2.85</b>
6.79% Bharat Sanchar Nigam Ltd. (23/09/2030)	190	1,835.85	0.49	2.85
<b>TOTAL</b>	<b>13,55,833</b>	<b>64,339.79</b>	<b>17</b>	<b>100.00</b>
<b>FLOATING RATE NOTES</b>				
<b>Finance</b>	<b>100</b>	<b>1,016.77</b>	<b>0.27</b>	<b>100.00</b>
10.71% Shriram Housing Finance Ltd. (04/03/2025)	100	1,016.77	0.27	100.00
<b>TOTAL</b>	<b>100</b>	<b>1,016.77</b>	<b>0</b>	<b>100.00</b>
<b>COMMERCIAL PAPERS</b>				
<b>Capital Markets</b>	<b>200</b>	<b>966.87</b>	<b>0.26</b>	<b>16.30</b>
Motilal Oswal Financial Services Ltd. (23/08/2024)	200	966.87	0.26	16.30
<b>Finance</b>	<b>1,000</b>	<b>4,963.53</b>	<b>1.31</b>	<b>83.70</b>
Export-Import Bank of India (07/05/2024)	1,000	4,963.53	1.31	83.70
<b>TOTAL</b>	<b>1,200</b>	<b>5,930.40</b>	<b>2</b>	<b>100.00</b>
<b>CERTIFICATE OF DEPOSITS</b>				
<b>Banks</b>	<b>500</b>	<b>2,459.81</b>	<b>1</b>	<b>33.27</b>
Axis Bank Ltd. (19/06/2024)	500	2,459.81	0.65	33.27
<b>Finance</b>	<b>1,000</b>	<b>4,932.59</b>	<b>1.30</b>	<b>66.73</b>
Small Industries Development Bank of India (06/06/2024)	1,000	4,932.59	1.30	66.73
<b>TOTAL</b>	<b>1,500</b>	<b>7,392.40</b>	<b>2</b>	<b>100.00</b>
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>1,38,41,900</b>	<b>13,976.37</b>	<b>3.69</b>	<b>100.00</b>
7.18% Government of India (14/08/2033)	48,00,000	4,841.01	1.28	34.64
7.32% Government of India (13/11/2030)	32,00,000	3,243.12	0.86	23.20
7.38% Government of India (20/06/2027)	25,00,000	2,522.75	0.67	18.05
7.18% Government of India (24/07/2037)	16,50,000	1,662.52	0.44	11.90
7.37% Government of India (23/10/2028)	3,50,000	354.27	0.09	2.53
7.06% Government of India (10/04/2028)	3,50,000	350.02	0.09	2.50
6.68% Government of India (17/09/2031)	2,50,000	244.60	0.06	1.75
8.57% State Government of Rajasthan (11/07/2028)	2,00,000	208.42	0.06	1.49
8.08% State Government of Karnataka (26/12/2028)	2,00,000	205.51	0.05	1.47
7.26% Government of India (14/01/2029)	2,00,000	201.80	0.05	1.44
7.17% Government of India (08/01/2028)	1,41,900	142.35	0.04	1.03
<b>TOTAL</b>	<b>1,38,41,900</b>	<b>13,976.37</b>	<b>4</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>25,00,000</b>	<b>2,400.29</b>	<b>1</b>	<b>100.00</b>
364 Days Treasury Bills (21/11/2024)	10,00,000	956.88	0.25	39.87
364 Days Treasury Bills (05/12/2024)	10,00,000	954.21	0.25	39.75
364 Days Treasury Bills (25/07/2024)	5,00,000	489.20	0.13	20.38
<b>TOTAL</b>	<b>25,00,000</b>	<b>2,400.29</b>	<b>0.63</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>19,983.66</b>	<b>5.28</b>	
<b>TOTAL INVESTMENTS</b>		<b>3,60,272.33</b>	<b>95</b>	
<b>OTHER CURRENT ASSETS</b>		<b>31,702.01</b>	<b>8.40</b>	
<b>TOTAL ASSETS</b>		<b>3,91,974.34</b>	<b>103.58</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>13,536.80</b>	<b>3.58</b>	
<b>NET ASSETS</b>		<b>3,78,437.53</b>	<b>100.00</b>	

**Baroda BNP Paribas Banking & Financial Services Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Banks</b>	<b>14,41,850</b>	<b>8,828.38</b>	<b>70.40</b>	<b>72.42</b>
ICICI Bank Ltd.	2,33,000	2,547.39	20.31	20.87
HDFC Bank Ltd.	1,30,450	1,888.79	15.06	15.50
State Bank of India	1,37,000	1,030.72	8.22	8.46
Axis Bank Ltd.	90,500	947.72	7.56	7.78
Kotak Mahindra Bank Ltd.	29,400	524.94	4.19	4.31
IndusInd Bank Ltd.	31,500	489.20	3.90	4.01
Indian Bank	55,000	286.39	2.28	2.35
City Union Bank Ltd.	1,70,000	229.76	1.83	1.89
The Federal Bank Ltd.	1,35,000	202.77	1.62	1.66
Punjab National Bank	1,55,000	192.82	1.54	1.58
RBL Bank Ltd.	80,000	192.24	1.53	1.58
The Jammu & Kashmir Bank Ltd.	1,25,000	167.75	1.34	1.38
Karur Vysya Bank Ltd.	70,000	127.89	1.02	1.05
<b>Capital Markets</b>	<b>83,500</b>	<b>772.08</b>	<b>6</b>	<b>6.33</b>
Nippon Life India Asset Management Ltd.	45,000	212.02	1.69	1.74
BSE Ltd.	6,000	150.95	1.20	1.24
Angel One Ltd.	4,500	137.03	1.09	1.12
Central Depository Services (I) Ltd.	8,000	136.96	1.09	1.12
360 ONE WAM Ltd.	20,000	135.12	1.08	1.11
<b>Finance</b>	<b>1,85,200</b>	<b>1,875.16</b>	<b>14.94</b>	<b>15.40</b>
Bajaj Finance Ltd.	9,700	702.79	5.60	5.77
Cholamandalam Investment & Finance Co. Ltd.	20,000	231.32	1.84	1.90
Power Finance Corporation Ltd.	50,000	195.13	1.56	1.60
Can Fin Homes Ltd.	22,500	169.41	1.35	1.39
Shriram Finance Ltd.	6,500	153.39	1.22	1.26
Home First Finance Company India Ltd.	16,500	148.14	1.18	1.22
Poonawalla Fincorp Ltd.	30,000	139.68	1.11	1.15
REC Ltd.	30,000	135.30	1.08	1.11
<b>Financial Technology (Fintech)</b>	<b>23,000</b>	<b>258.58</b>	<b>2</b>	<b>2.12</b>
PB Fintech Ltd.	23,000	258.58	2.06	2.12
<b>Insurance</b>	<b>36,500</b>	<b>454.51</b>	<b>3.63</b>	<b>3.73</b>
Max Financial Services Ltd.	23,500	235.52	1.88	1.93
ICICI Lombard General Insurance Company Ltd.	13,000	218.99	1.75	1.80
<b>TOTAL</b>	<b>17,70,050</b>	<b>12,188.71</b>	<b>97</b>	<b>100.00</b>
<b><u>DERIVATIVES</u></b>				
<b>Banks</b>	<b>8,800</b>	<b>128.58</b>	<b>1.03</b>	<b>100.00</b>
HDFC Bank Ltd. -25-APR-2024	8,800	128.58	1.03	100.00
<b>TOTAL</b>	<b>8,800</b>	<b>128.58</b>	<b>1.03</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>298.89</b>	<b>2.38</b>	
<b>TOTAL INVESTMENTS</b>		<b>12,616.18</b>	<b>100.59</b>	
<b>OTHER CURRENT ASSETS</b>		<b>-46.52</b>	<b>-0.36</b>	
<b>TOTAL ASSETS</b>		<b>12,569.66</b>	<b>100.23</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>28.26</b>	<b>0.23</b>	
<b>NET ASSETS</b>		<b>12,541.40</b>	<b>100.00</b>	

**Baroda BNP Paribas Banking and PSU Bond Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Banks</b>	<b>45</b>	<b>445.99</b>	<b>15.45</b>	<b>20.36</b>
8.45% ICICI Bank Ltd. (31/03/2025)	25	251.67	8.72	11.49
6.24% State Bank of India (20/09/2030)	20	194.32	6.73	8.87
<b>Construction</b>	<b>25</b>	<b>258.77</b>	<b>8.97</b>	<b>11.81</b>
8.37% National Highways Authority of India (20/01/2029)	25	258.77	8.97	11.81
<b>Finance</b>	<b>270</b>	<b>907.38</b>	<b>31.44</b>	<b>41.40</b>
8.15% Export-Import Bank of India (21/01/2030)	20	206.98	7.17	9.44
7.62% National Bank for Agriculture and Rural Development (31/01/2028)	200	199.92	6.93	9.12
6.63% REC Ltd. (28/01/2031)	20	192.13	6.66	8.77
8.41% Housing and Urban Development Corporation Ltd. (15/03/2029)	15	156.54	5.42	7.14
7.65% Indian Railway Finance Corporation Ltd. (30/12/2032)	15	151.81	5.26	6.93
<b>Petroleum Products</b>	<b>150</b>	<b>151.10</b>	<b>5.24</b>	<b>6.90</b>
7.74% Hindustan Petroleum Corporation Ltd. (02/03/2028)	150	151.10	5.24	6.90
<b>Power</b>	<b>250</b>	<b>234.42</b>	<b>8.12</b>	<b>10.70</b>
7.56% Power Grid Corporation of India Ltd. (31/03/2033)	250	234.42	8.12	10.70
<b>Telecom – Services</b>	<b>20</b>	<b>193.25</b>	<b>6.70</b>	<b>8.82</b>
6.79% Bharat Sanchar Nigam Ltd. (23/09/2030)	20	193.25	6.70	8.82
<b>TOTAL</b>	<b>760</b>	<b>2,190.91</b>	<b>76</b>	<b>99.99</b>
<b><u>GOVERNMENT FIXED RATE BONDS</u></b>				
<b>Central &amp; State Government Securities</b>	<b>5,50,000.00</b>	<b>553.23</b>	<b>19.17</b>	<b>100.00</b>
7.17% Government of India (17/04/2030)	3,50,000	351.71	12.19	63.57
7.18% Government of India (24/07/2037)	2,00,000	201.52	6.98	36.43
<b>TOTAL</b>	<b>5,50,000</b>	<b>553.23</b>	<b>19.17</b>	<b>100.00</b>
<b><u>ALTERNATIVE INVESTMENT FUNDS</u></b>				
<b>CDMDF</b>	<b>134</b>	<b>13.61</b>	<b>0.47</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	134	13.61	0.47	100.00
<b>TOTAL</b>	<b>134</b>	<b>13.61</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>57.63</b>	<b>2.00</b>	
<b>TOTAL INVESTMENTS</b>		<b>2,815.38</b>	<b>98</b>	
<b>OTHER CURRENT ASSETS</b>		<b>73.87</b>	<b>2.54</b>	
<b>TOTAL ASSETS</b>		<b>2,889.25</b>	<b>100.10</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>3.01</b>	<b>0.10</b>	
<b>NET ASSETS</b>		<b>2,886.24</b>	<b>100.00</b>	



**Baroda BNP Paribas Business Cycle Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Aerospace &amp; Defense</b>	<b>3,42,000</b>	<b>689.13</b>	<b>1.63</b>	<b>1.73</b>
Bharat Electronics Ltd.	3,42,000	689.13	1.63	1.73
<b>Auto Components</b>	<b>3,42,000</b>	<b>599.01</b>	<b>1.41</b>	<b>1.50</b>
Jtekt India Ltd.	3,42,000	599.01	1.41	1.50
<b>Automobiles</b>	<b>1,55,200</b>	<b>2,840.19</b>	<b>6.70</b>	<b>7.12</b>
Tata Motors Ltd.	1,08,000	1,072.22	2.53	2.69
Maruti Suzuki India Ltd.	7,200	907.23	2.14	2.27
TVS Motor Company Ltd.	40,000	860.74	2.03	2.16
<b>Banks</b>	<b>8,28,000</b>	<b>7,297.56</b>	<b>17</b>	<b>18.27</b>
HDFC Bank Ltd.	1,62,000	2,345.60	5.54	5.85
ICICI Bank Ltd.	1,89,000	2,066.34	4.88	5.18
Canara Bank	1,35,000	784.42	1.85	1.97
Kotak Mahindra Bank Ltd.	36,000	642.78	1.52	1.61
State Bank of India	72,000	541.69	1.28	1.36
RBL Bank Ltd.	2,07,000	497.42	1.17	1.25
IndusInd Bank Ltd.	27,000	419.31	0.99	1.05
<b>Beverages</b>	<b>81,000</b>	<b>1,132.87</b>	<b>2.68</b>	<b>2.84</b>
Varun Beverages Ltd.	81,000	1,132.87	2.68	2.84
<b>Cement &amp; Cement Products</b>	<b>5,400</b>	<b>526.45</b>	<b>1.24</b>	<b>1.32</b>
Ultratech Cement Ltd.	5,400	526.45	1.24	1.32
<b>Chemicals &amp; Petrochemicals</b>	<b>9,000</b>	<b>280.29</b>	<b>0.66</b>	<b>0.70</b>
Navin Fluorine International Ltd.	9,000	280.29	0.66	0.70
<b>Construction</b>	<b>63,000</b>	<b>2,371.26</b>	<b>5.60</b>	<b>5.94</b>
Larsen & Toubro Ltd.	63,000	2,371.26	5.60	5.94
<b>Consumable Fuels</b>	<b>82,800</b>	<b>359.43</b>	<b>0.85</b>	<b>0.90</b>
Coal India Ltd.	82,800	359.43	0.85	0.90
<b>Diversified FMCG</b>	<b>1,98,000</b>	<b>1,178.61</b>	<b>2.78</b>	<b>2.95</b>
ITC Ltd.	1,80,000	771.03	1.82	1.93
Hindustan Unilever Ltd.	18,000	407.58	0.96	1.02
<b>Electrical Equipment</b>	<b>9,900</b>	<b>690.20</b>	<b>1.63</b>	<b>1.73</b>
Hitachi Energy India Ltd.	9,900	690.20	1.63	1.73
<b>Finance</b>	<b>7,58,600</b>	<b>3,067.12</b>	<b>7</b>	<b>7.69</b>
Power Finance Corporation Ltd.	1,98,000	772.70	1.82	1.94
Jio Financial Services Ltd.	1,62,000	573.08	1.35	1.44
Home First Finance Company India Ltd.	57,500	516.24	1.22	1.29
L&T Finance Holdings Ltd.	2,88,000	455.76	1.08	1.14
CRISIL Ltd.	8,100	410.51	0.97	1.03
Can Fin Homes Ltd.	45,000	338.83	0.80	0.85
<b>Food Products</b>	<b>45,000</b>	<b>1,180.06</b>	<b>2.79</b>	<b>2.96</b>
Nestle India Ltd.	45,000	1,180.06	2.79	2.96
<b>Healthcare Services</b>	<b>2,34,000</b>	<b>983.27</b>	<b>2.32</b>	<b>2.46</b>
Fortis Healthcare Ltd.	2,34,000	983.27	2.32	2.46
<b>IT - Software</b>	<b>1,20,319</b>	<b>2,959.66</b>	<b>6.98</b>	<b>7.41</b>
Tata Consultancy Services Ltd.	52,711	2,043.24	4.82	5.12
Protean eGov Technologies Ltd.	50,508	508.06	1.20	1.27
Mphasis Ltd.	17,100	408.36	0.96	1.02
<b>Leisure Services</b>	<b>1,64,880</b>	<b>853.34</b>	<b>2.02</b>	<b>2.14</b>
Juniper Hotels Ltd.	1,64,880	853.34	2.02	2.14
<b>Petroleum Products</b>	<b>90,000</b>	<b>2,674.53</b>	<b>6.32</b>	<b>6.70</b>
Reliance Industries Ltd.	90,000	2,674.53	6.32	6.70
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>2,39,400</b>	<b>4,072.71</b>	<b>10</b>	<b>10.22</b>
Sun Pharmaceutical Industries Ltd.	90,000	1,458.50	3.44	3.66
JB Chemicals & Pharmaceuticals Ltd.	45,000	742.68	1.75	1.86
Torrent Pharmaceuticals Ltd.	27,000	702.16	1.66	1.76
Concord Biotech Ltd.	45,000	684.36	1.62	1.72
Cipla Ltd.	32,400	485.01	1.15	1.22
<b>Power</b>	<b>13,50,000</b>	<b>1,210.95</b>	<b>2.86</b>	<b>3.03</b>
NHPC Ltd.	13,50,000	1,210.95	2.86	3.03

**Baroda BNP Paribas Business Cycle Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

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Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Realty</b>	<b>23,400</b>	<b>651.18</b>	<b>1.54</b>	<b>1.63</b>
The Phoenix Mills Ltd.	23,400	651.18	1.54	1.63
<b>Retailing</b>	<b>2,45,000</b>	<b>2,140.80</b>	<b>5.06</b>	<b>5.36</b>
Trent Ltd.	45,000	1,776.60	4.20	4.45
Zomato Ltd.	2,00,000	364.20	0.86	0.91
<b>Telecom - Services</b>	<b>72,500</b>	<b>1,066.64</b>	<b>3</b>	<b>2.69</b>
Bharti Airtel Ltd.	50,000	614.30	1.45	1.55
Tata Communications Ltd.	22,500	452.34	1.07	1.14
<b>Transport Infrastructure</b>	<b>2,07,000</b>	<b>507.87</b>	<b>1.20</b>	<b>1.27</b>
JSW Infrastructure Ltd.	2,07,000	507.87	1.20	1.27
<b>Commercial Services &amp; Supplies</b>	<b>22,400</b>	<b>567.23</b>	<b>1</b>	<b>1.44</b>
eClerx Services Ltd.	12,500	295.91	0.70	0.75
TeamLease Services Ltd.	9,900	271.32	0.64	0.69
<b>TOTAL</b>	<b>56,88,799</b>	<b>39,900.36</b>	<b>94</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Electrical Equipment</b>	<b>1,89,000</b>	<b>470.33</b>	<b>1.11</b>	<b>100.00</b>
Bharat Heavy Electricals Ltd. -25-APR-2024	1,89,000	470.33	1.11	100.00
<b>TOTAL</b>	<b>1,89,000</b>	<b>470.33</b>	<b>1.11</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>4,00,000</b>	<b>387.22</b>	<b>0.91</b>	<b>100.00</b>
364 Days Treasury Bills (19/09/2024)	4,00,000	387.22	0.91	100.00
<b>TOTAL</b>	<b>4,00,000</b>	<b>387.22</b>	<b>0.91</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>2,241.65</b>	<b>5.29</b>	
<b>TOTAL INVESTMENTS</b>		<b>42,999.56</b>	<b>102</b>	
<b>OTHER CURRENT ASSETS</b>		<b>-358.87</b>	<b>-0.84</b>	
<b>TOTAL ASSETS</b>		<b>42,640.69</b>	<b>100.69</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>293.61</b>	<b>0.69</b>	
<b>NET ASSETS</b>		<b>42,347.08</b>	<b>100.00</b>	

**Baroda BNP Paribas Conservative Hybrid Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

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Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Auto Components</b>	<b>1,800</b>	<b>347.51</b>	<b>0.58</b>	<b>2.69</b>
ZF Commercial Vehicle Control Systems India Ltd.	1,300	197.35	0.33	1.53
Bosch Ltd.	500	150.16	0.25	1.16
<b>Automobiles</b>	<b>41,414</b>	<b>546.93</b>	<b>0.92</b>	<b>4.23</b>
Tata Motors Ltd.	29,700	294.86	0.50	2.28
TVS Motor Company Ltd.	11,714	252.07	0.42	1.95
<b>Banks</b>	<b>4,31,603</b>	<b>3,214.74</b>	<b>5.41</b>	<b>24.87</b>
ICICI Bank Ltd.	85,000	929.31	1.57	7.19
HDFC Bank Ltd.	60,242	872.24	1.47	6.75
Axis Bank Ltd.	32,000	335.10	0.56	2.59
IndusInd Bank Ltd.	17,500	271.78	0.46	2.10
Kotak Mahindra Bank Ltd.	14,000	249.97	0.42	1.93
The Jammu & Kashmir Bank Ltd.	1,70,000	228.14	0.38	1.76
State Bank of India	22,861	171.99	0.29	1.33
Indian Bank	30,000	156.21	0.26	1.22
<b>Capital Markets</b>	<b>9,000</b>	<b>226.43</b>	<b>0.38</b>	<b>1.75</b>
BSE Ltd.	9,000	226.43	0.38	1.75
<b>Cement &amp; Cement Products</b>	<b>8,873</b>	<b>387.49</b>	<b>0.66</b>	<b>3.00</b>
Ultratech Cement Ltd.	2,473	241.10	0.41	1.87
Grasim Industries Ltd.	6,400	146.39	0.25	1.13
<b>Construction</b>	<b>13,579</b>	<b>511.10</b>	<b>0.86</b>	<b>3.95</b>
Larsen & Toubro Ltd.	13,579	511.10	0.86	3.95
<b>Consumer Durables</b>	<b>4,300</b>	<b>163.48</b>	<b>0.28</b>	<b>1.26</b>
Titan Company Ltd.	4,300	163.48	0.28	1.26
<b>Diversified FMCG</b>	<b>30,000</b>	<b>128.51</b>	<b>0.22</b>	<b>0.99</b>
ITC Ltd.	30,000	128.51	0.22	0.99
<b>Electrical Equipment</b>	<b>1,55,700</b>	<b>768.34</b>	<b>1</b>	<b>5.94</b>
Hitachi Energy India Ltd.	5,700	397.39	0.67	3.07
Bharat Heavy Electricals Ltd.	1,50,000	370.95	0.63	2.87
<b>Finance</b>	<b>15,343</b>	<b>433.41</b>	<b>0.73</b>	<b>3.35</b>
Bajaj Finance Ltd.	5,100	369.51	0.62	2.86
India Shelter Finance Corporation Ltd.	10,243	63.90	0.11	0.49
<b>Financial Technology (Fintech)</b>	<b>25,000</b>	<b>281.06</b>	<b>0.47</b>	<b>2.17</b>
PB Fintech Ltd.	25,000	281.06	0.47	2.17
<b>Food Products</b>	<b>12,500</b>	<b>327.79</b>	<b>0.55</b>	<b>2.54</b>
Nestle India Ltd.	12,500	327.79	0.55	2.54
<b>Healthcare Services</b>	<b>13,500</b>	<b>175.17</b>	<b>0.30</b>	<b>1.36</b>
Rainbow Children's Medicare Ltd.	13,500	175.17	0.30	1.36
<b>Industrial Products</b>	<b>13,050</b>	<b>475.41</b>	<b>0.80</b>	<b>3.68</b>
KEI Industries Ltd.	7,800	269.86	0.45	2.09
AIA Engineering Ltd.	5,250	205.55	0.35	1.59
<b>IT - Software</b>	<b>29,357</b>	<b>753.14</b>	<b>1.27</b>	<b>5.83</b>
Tata Consultancy Services Ltd.	10,257	397.59	0.67	3.08
Mphasis Ltd.	7,800	186.27	0.31	1.44
Infosys Ltd.	11,300	169.28	0.29	1.31
<b>Leisure Services</b>	<b>66,000</b>	<b>434.95</b>	<b>1</b>	<b>3.37</b>
The Indian Hotels Company Ltd.	45,000	266.02	0.45	2.06
Westlife Foodworld Ltd.	21,000	168.93	0.28	1.31
<b>Petroleum Products</b>	<b>26,950</b>	<b>800.87</b>	<b>1.35</b>	<b>6.20</b>
Reliance Industries Ltd.	26,950	800.87	1.35	6.20
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>55,505</b>	<b>946.41</b>	<b>1.60</b>	<b>7.32</b>
Sun Pharmaceutical Industries Ltd.	21,000	340.32	0.57	2.63
JB Chemicals & Pharmaceuticals Ltd.	13,500	222.80	0.38	1.72
Concord Biotech Ltd.	12,819	194.95	0.33	1.51
Mankind Pharma Ltd.	8,186	188.34	0.32	1.46
<b>Power</b>	<b>4,24,288</b>	<b>517.79</b>	<b>0.87</b>	<b>4.01</b>
NHPC Ltd.	3,25,158	291.67	0.49	2.26
NLC India Ltd.	99,130	226.12	0.38	1.75

**Baroda BNP Paribas Conservative Hybrid Fund**

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<b>Realty</b>	<b>22,700</b>	<b>212.31</b>	<b>0.36</b>	<b>1.64</b>
Brigade Enterprises Ltd.	22,700	212.31	0.36	1.64
<b>Retailing</b>	<b>2,24,364</b>	<b>735.15</b>	<b>1.24</b>	<b>5.69</b>
Zomato Ltd.	2,15,692	392.78	0.66	3.04
Trent Ltd.	8,672	342.37	0.58	2.65
<b>Telecom - Services</b>	<b>26,500</b>	<b>395.95</b>	<b>1</b>	<b>3.06</b>
Bharti Airtel Ltd.	17,500	215.01	0.36	1.66
Tata Communications Ltd.	9,000	180.94	0.30	1.40
<b>Commercial Services &amp; Supplies</b>	<b>6,000</b>	<b>142.04</b>	<b>0.24</b>	<b>1.10</b>
eClerx Services Ltd.	6,000	142.04	0.24	1.10
<b>TOTAL</b>	<b>16,57,326</b>	<b>12,925.98</b>	<b>22</b>	<b>100.00</b>
<b>REAL ESTATE INVESTMENT TRUST(REITs)</b>				
<b>Realty</b>	<b>2,89,840</b>	<b>738.22</b>	<b>1.24</b>	<b>100.00</b>
Brookfield India Real Estate Trust	2,89,840	738.22	1.24	100.00
<b>TOTAL</b>	<b>2,89,840</b>	<b>738.22</b>	<b>1</b>	<b>100.00</b>
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Ferrous Metals</b>	<b>230</b>	<b>2,294.19</b>	<b>4</b>	<b>6.67</b>
8.25% JSW Steel Ltd. (23/12/2027)	170	1,692.11	2.85	4.92
9% Steel Authority of India Ltd. (14/10/2024)	60	602.08	1.01	1.75
<b>Finance</b>	<b>1,77,664</b>	<b>15,147.26</b>	<b>25.54</b>	<b>44.03</b>
7.8% National Bank for Agriculture and Rural Development (15/03/2027)	2,500	2,508.63	4.23	7.29
7.77% REC Ltd. (31/03/2028)	1,500	1,511.02	2.55	4.39
7.54% Indian Railway Finance Corporation Ltd. (29/10/2027)	150	1,500.52	2.53	4.36
8.85% Muthoot Finance Ltd. (20/12/2028)	1,500	1,500.23	2.53	4.36
8.5% Nomura Capital (I) Pvt. Ltd. (21/10/2026)	1,500	1,499.23	2.53	4.36
6.75% Piramal Capital & Housing Finance Ltd. (26/09/2031)	1,68,175	1,271.20	2.14	3.69
7.49% Indian Railway Finance Corporation Ltd. (28/05/2027)	104	1,039.59	1.75	3.02
7.79% Small Industries Development Bank of India (19/04/2027)	1,000	1,003.21	1.69	2.92
9.95% Indostar Capital Finance Ltd. (21/03/2025)	1,000	995.97	1.68	2.89
8.5% JM Financial Products Ltd. (16/05/2025)	80	789.74	1.33	2.30
6.5% Tata Capital Housing Finance Ltd. (15/06/2026)	80	776.36	1.31	2.26
7.56% Power Finance Corporation Ltd. (16/09/2026)	50	498.54	0.84	1.45
7.65% Indian Railway Finance Corporation Ltd. (30/12/2032)	25	253.02	0.43	0.74
<b>Petroleum Products</b>	<b>3,820</b>	<b>7,746.59</b>	<b>13.06</b>	<b>22.51</b>
8.65% Reliance Industries Ltd. (11/12/2028)	270	2,807.26	4.73	8.16
7.74% Hindustan Petroleum Corporation Ltd. (02/03/2028)	1,900	1,913.98	3.23	5.56
7.79% Reliance Industries Ltd. (10/11/2033)	1,500	1,526.84	2.57	4.44
7.44% Indian Oil Corporation Ltd. (25/11/2027)	150	1,498.51	2.53	4.35
<b>Power</b>	<b>2,150</b>	<b>3,511.15</b>	<b>5.91</b>	<b>10.20</b>
7.9% Jamnagar Utilities & Power Pvt. Ltd. (10/08/2028)	2,000	2,007.32	3.38	5.83
7.58% NTPC Ltd. (21/08/2026)	150	1,503.83	2.53	4.37
<b>Realty</b>	<b>1,220</b>	<b>3,150.78</b>	<b>5.31</b>	<b>9.15</b>
7.05% Embassy Office Parks Reit (18/10/2026)	220	2,148.49	3.62	6.24
8.02% Mindspace Business Parks Reit (13/04/2026)	1000	1,002.29	1.69	2.91
<b>Telecom - Services</b>	<b>265</b>	<b>2,560.53</b>	<b>4.31</b>	<b>7.44</b>
6.79% Bharat Sanchar Nigam Ltd. (23/09/2030)	265	2,560.53	4.31	7.44
<b>TOTAL</b>	<b>1,85,349</b>	<b>34,410.50</b>	<b>58</b>	<b>100.00</b>
<b>COMMERCIAL PAPERS</b>				
<b>Capital Markets</b>	<b>200</b>	<b>966.87</b>	<b>1.63</b>	<b>100.00</b>
Motilal Oswal Financial Services Ltd. (23/08/2024)	200	966.87	1.63	100.00
<b>TOTAL</b>	<b>200</b>	<b>966.87</b>	<b>2</b>	<b>100.00</b>
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>77,51,900</b>	<b>7,817.82</b>	<b>13.17</b>	<b>100.00</b>
7.18% Government of India (14/08/2033)	19,00,000	1,916.23	3.23	24.51
7.18% Government of India (24/07/2037)	15,00,000	1,511.38	2.55	19.33
7.32% Government of India (13/11/2030)	13,00,000	1,317.52	2.22	16.85
7.38% Government of India (20/06/2027)	10,00,000	1,009.10	1.70	12.91
7.17% Government of India (17/04/2030)	10,00,000	1,004.90	1.69	12.85
7.06% Government of India (10/04/2028)	5,00,000	500.03	0.84	6.40
7.37% Government of India (23/10/2028)	4,00,000	404.88	0.68	5.18
7.61% State Government of Rajasthan (29/03/2027)	1,00,000	100.55	0.17	1.29
8.08% State Government of Karnataka (26/12/2028)	50,000	51.38	0.09	0.66
6.45% Government of India (07/10/2029)	1,900	1.85	0.00	0.02
<b>TOTAL</b>	<b>77,51,900</b>	<b>7,817.82</b>	<b>13</b>	<b>100.00</b>

**Baroda BNP Paribas Conservative Hybrid Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>ALTERNATIVE INVESTMENT FUNDS</b>				
<b>CDMDF</b>	<b>1,491</b>	<b>151.85</b>	<b>0.26</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	1,491	151.85	0.26	100.00
<b>TOTAL</b>	<b>1,491</b>	<b>151.85</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>2,341.85</b>	<b>3.95</b>	
<b>TOTAL INVESTMENTS</b>		<b>59,353.09</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>1,110.72</b>	<b>1.87</b>	
<b>TOTAL ASSETS</b>		<b>60,463.81</b>	<b>101.89</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>1,123.27</b>	<b>1.89</b>	
<b>NET ASSETS</b>		<b>59,340.54</b>	<b>100.00</b>	

**Baroda BNP Paribas Corporate Bond Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Banks</b>	<b>100</b>	<b>995.64</b>	<b>6.78</b>	<b>8.91</b>
7.77% HDFC Bank Ltd. (28/06/2027)	100	995.64	6.78	8.91
<b>Finance</b>	<b>4,135</b>	<b>6,346.57</b>	<b>43.22</b>	<b>56.79</b>
7.65% Indian Railway Finance Corporation Ltd. (30/12/2032)	110	1,113.29	7.58	9.95
8.25% Export-Import Bank of India (23/06/2031)	100	1,048.03	7.14	9.38
7.7% Power Finance Corporation Ltd. (15/04/2033)	1,000	1,016.40	6.92	9.10
8.31% Sundaram Home Finance Ltd. (20/03/2026)	1,000	1,004.37	6.84	8.99
8.3% TATA Capital Ltd. (13/03/2026)	1,000	1,002.12	6.82	8.97
7.79% Small Industries Development Bank of India (19/04/2027)	500	501.61	3.42	4.49
7.62% National Bank for Agriculture and Rural Development (31/01/2028)	400	399.85	2.72	3.58
8.41% Housing and Urban Development Corporation Ltd. (15/03/2029)	25	260.90	1.78	2.33
<b>Gas</b>	<b>100</b>	<b>994.28</b>	<b>6.77</b>	<b>8.90</b>
7.34% GAIL (India) Ltd. (20/12/2027)	100	994.28	6.77	8.90
<b>Petroleum Products</b>	<b>130</b>	<b>1,321.96</b>	<b>9.00</b>	<b>11.83</b>
7.54% Hindustan Petroleum Corporation Ltd. (15/04/2033)	100	1,010.04	6.88	9.04
8.65% Reliance Industries Ltd. (11/12/2028)	30	311.92	2.12	2.79
<b>Power</b>	<b>1,000</b>	<b>936.28</b>	<b>6.37</b>	<b>8.38</b>
7.52% Power Grid Corporation of India Ltd. (23/03/2033)	1,000	936.28	6.37	8.38
<b>Telecom – Services</b>	<b>60</b>	<b>579.74</b>	<b>3.95</b>	<b>5.19</b>
6.79% Bharat Sanchar Nigam Ltd. (23/09/2030)	60	579.74	3.95	5.19
<b>TOTAL</b>	<b>5,525</b>	<b>11,174.47</b>	<b>76</b>	<b>100.00</b>
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>27,50,000</b>	<b>2,765.21</b>	<b>18.83</b>	<b>100.00</b>
7.1% Government of India (18/04/2029)	15,00,000	1,502.77	10.23	54.34
7.32% Government of India (13/11/2030)	3,00,000	304.04	2.07	11.00
7.76% State Government of Karnataka (13/12/2027)	3,00,000	303.30	2.07	10.97
7.18% Government of India (14/08/2033)	3,00,000	302.56	2.06	10.94
7.18% Government of India (24/07/2037)	1,50,000	151.14	1.03	5.47
7.38% Government of India (20/06/2027)	1,00,000	100.91	0.69	3.65
7.17% Government of India (17/04/2030)	1,00,000	100.49	0.68	3.63
<b>TOTAL</b>	<b>27,50,000</b>	<b>2,765.21</b>	<b>18.83</b>	<b>100.00</b>
<b>ALTERNATIVE INVESTMENT FUNDS</b>				
<b>CDMDF</b>	<b>350</b>	<b>35.62</b>	<b>0.24</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	350	35.62	0.24	100.00
<b>TOTAL</b>	<b>350</b>	<b>35.62</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>381.35</b>	<b>2.60</b>	
<b>TOTAL INVESTMENTS</b>		<b>14,356.65</b>	<b>98</b>	
<b>OTHER CURRENT ASSETS</b>		<b>335.27</b>	<b>2.27</b>	
<b>TOTAL ASSETS</b>		<b>14,691.92</b>	<b>100.03</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>5.07</b>	<b>0.03</b>	
<b>NET ASSETS</b>		<b>14,686.85</b>	<b>100.00</b>	

**Baroda BNP Paribas Credit Risk Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>REAL ESTATE INVESTMENT TRUST(REITs)</u></b>				
<b>Realty</b>	<b>35,000</b>	<b>89.15</b>	<b>0.58</b>	<b>100.00</b>
Brookfield India Real Estate Trust	35,000	89.15	0.58	100.00
<b>TOTAL</b>	<b>35,000</b>	<b>89.15</b>	<b>1</b>	<b>100.00</b>
<b><u>INFRASTRUCTURE INVESTMENT TRUST</u></b>				
<b>Construction</b>	<b>54,999</b>	<b>60.50</b>	<b>0.39</b>	<b>100.00</b>
Bharat Highways Invit	54,999	60.50	0.39	100.00
<b>TOTAL</b>	<b>54,999</b>	<b>60.50</b>	<b>0</b>	<b>100.00</b>
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Beverages</b>	<b>130</b>	<b>1,312.13</b>	<b>8.55</b>	<b>11.96</b>
9.62% Andhra Pradesh State Beverages Corporation Ltd. (29/05/2026)	80	808.60	5.27	7.37
9.62% Andhra Pradesh State Beverages Corporation Ltd. (28/11/2025)	50	503.53	3.28	4.59
<b>Cement &amp; Cement Products</b>	<b>110</b>	<b>1,088.28</b>	<b>7.09</b>	<b>9.91</b>
7.75% Nuvoco Vistas Corporation Ltd. (28/08/2025)	110	1,088.28	7.09	9.91
<b>Chemicals &amp; Petrochemicals</b>	<b>1,000</b>	<b>1,002.89</b>	<b>6.53</b>	<b>9.14</b>
8.5% Nirma Ltd. (07/04/2027)	1,000	1,002.89	6.53	9.14
<b>Diversified</b>	<b>100</b>	<b>998.88</b>	<b>6.50</b>	<b>9.10</b>
6.68% Godrej Industries Ltd. (26/04/2024)	100	998.88	6.50	9.10
<b>Ferrous Metals</b>	<b>159</b>	<b>1,586.59</b>	<b>10.33</b>	<b>14.45</b>
8.25% JSW Steel Ltd. (23/12/2027)	110	1,094.89	7.13	9.97
9% Steel Authority of India Ltd. (14/10/2024)	49	491.70	3.20	4.48
<b>Finance</b>	<b>1,28,957</b>	<b>4,376.31</b>	<b>18.56</b>	<b>25.97</b>
9.95% Indostar Capital Finance Ltd. (21/03/2025)	1,100	1,095.57	7.13	9.98
6.75% Piramal Capital & Housing Finance Ltd. (26/09/2031)	1,27,777	965.84	6.29	8.80
8.5% JM Financial Products Ltd. (16/05/2025)	80	789.74	5.14	7.19
<b>Power</b>	<b>250</b>	<b>1,138.11</b>	<b>7.42</b>	<b>10.37</b>
7.99% Tata Power Company Ltd. (15/11/2024)	100	997.46	6.50	9.09
7.56% Power Grid Corporation of India Ltd. (31/03/2033)	150	140.65	0.92	1.28
<b>Paper, Forest &amp; Jute Products</b>	<b>1,000</b>	<b>998.52</b>	<b>6.50</b>	<b>9.10</b>
8.1% Century Textiles & Industries Ltd. (25/04/2026)	1,000	998.52	6.50	9.10
<b>TOTAL</b>	<b>1,31,706</b>	<b>10,976.55</b>	<b>71</b>	<b>100.00</b>
<b><u>FLOATING RATE NOTES</u></b>				
<b>Finance</b>	<b>150</b>	<b>1,525.16</b>	<b>9.93</b>	<b>100.00</b>
10.71% Shriram Housing Finance Ltd. (04/03/2025)	150	1,525.16	9.93	100.00
<b>TOTAL</b>	<b>150</b>	<b>1,525.16</b>	<b>10</b>	<b>100.00</b>
<b><u>GOVERNMENT FIXED RATE BONDS</u></b>				
<b>Central &amp; State Government Securities</b>	<b>22,00,000</b>	<b>2,218.46</b>	<b>14.45</b>	<b>100.00</b>
7.18% Government of India (24/07/2037)	19,00,000	1,914.42	12.47	86.29
7.32% Government of India (13/11/2030)	3,00,000	304.04	1.98	13.71
<b>TOTAL</b>	<b>22,00,000</b>	<b>2,218.46</b>	<b>14.45</b>	<b>100.00</b>
<b><u>ALTERNATIVE INVESTMENT FUNDS</u></b>				
<b>CDMDF</b>	<b>467</b>	<b>47.52</b>	<b>0.31</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	467	47.52	0.31	100.00
<b>TOTAL</b>	<b>467</b>	<b>47.52</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>151.85</b>	<b>0.99</b>	
<b>TOTAL INVESTMENTS</b>		<b>15,069.19</b>	<b>98</b>	
<b>OTHER CURRENT ASSETS</b>		<b>349.31</b>	<b>2.27</b>	
<b>TOTAL ASSETS</b>		<b>15,418.50</b>	<b>100.40</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>61.22</b>	<b>0.40</b>	
<b>NET ASSETS</b>		<b>15,357.28</b>	<b>100.00</b>	

**Baroda BNP Paribas Dynamic Bond Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>1,36,50,700</b>	<b>13,773.00</b>	<b>97.50</b>	<b>100.00</b>
7.18% Government of India (24/07/2037)	79,00,000	7,959.95	56.35	57.79
7.18% Government of India (14/08/2033)	47,49,900	4,790.48	33.92	34.78
7.3% Government of India (19/06/2053)	10,00,000	1,021.75	7.23	7.43
8.26% State Government of Maharashtra (02/01/2029)	500	0.52	0.00	0.00
7.64% State Government of Haryana (29/03/2027)	300	0.30	0.00	0.00
<b>TOTAL</b>	<b>1,36,50,700</b>	<b>13,773.00</b>	<b>97.50</b>	<b>100.00</b>
<b>ALTERNATIVE INVESTMENT FUNDS</b>				
<b>CDMDF</b>	<b>348</b>	<b>35.49</b>	<b>0</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	348	35.49	0.25	100.00
<b>TOTAL</b>	<b>348</b>	<b>35.49</b>	<b>0.25</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>168.43</b>	<b>1.19</b>	
<b>TOTAL INVESTMENTS</b>		<b>13,976.92</b>	<b>99</b>	
<b>OTHER CURRENT ASSETS</b>		<b>197.28</b>	<b>1.41</b>	
<b>TOTAL ASSETS</b>		<b>14,174.20</b>	<b>100.35</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>49.43</b>	<b>0.35</b>	
<b>NET ASSETS</b>		<b>14,124.77</b>	<b>100.00</b>	



**Baroda BNP Paribas ELSS Tax Saver Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Auto Components</b>	<b>15,00,000</b>	<b>991.50</b>	<b>1.18</b>	<b>1.20</b>
Motherson Sumi Wiring India Ltd.	15,00,000	991.50	1.18	1.20
<b>Automobiles</b>	<b>2,49,000</b>	<b>3,898.03</b>	<b>4.65</b>	<b>4.73</b>
Tata Motors Ltd.	1,67,000	1,657.98	1.98	2.01
TVS Motor Company Ltd.	63,500	1,366.42	1.63	1.66
Hero MotoCorp Ltd.	18,500	873.63	1.04	1.06
<b>Banks</b>	<b>34,57,160</b>	<b>18,088.04</b>	<b>21.55</b>	<b>21.92</b>
HDFC Bank Ltd.	3,42,160	4,954.13	5.90	6.00
ICICI Bank Ltd.	3,71,000	4,056.14	4.83	4.92
State Bank of India	2,43,000	1,828.21	2.18	2.22
Axis Bank Ltd.	1,60,000	1,675.52	2.00	2.03
IndusInd Bank Ltd.	91,000	1,413.23	1.68	1.71
The Jammu & Kashmir Bank Ltd.	9,30,000	1,248.06	1.49	1.51
Kotak Mahindra Bank Ltd.	60,000	1,071.30	1.28	1.30
Punjab National Bank	7,90,000	982.76	1.17	1.19
Karur Vysya Bank Ltd.	4,70,000	858.69	1.02	1.04
<b>Capital Markets</b>	<b>2,48,400</b>	<b>2,160.00</b>	<b>3</b>	<b>2.62</b>
BSE Ltd.	48,400	1,217.70	1.45	1.48
Nippon Life India Asset Management Ltd.	2,00,000	942.30	1.12	1.14
<b>Cement &amp; Cement Products</b>	<b>63,300</b>	<b>2,563.41</b>	<b>3.06</b>	<b>3.11</b>
Ultratech Cement Ltd.	14,950	1,457.50	1.74	1.77
Grasim Industries Ltd.	48,350	1,105.91	1.32	1.34
<b>Chemicals &amp; Petrochemicals</b>	<b>22,425</b>	<b>1,437.18</b>	<b>1.71</b>	<b>1.74</b>
Linde India Ltd.	22,425	1,437.18	1.71	1.74
<b>Construction</b>	<b>77,620</b>	<b>2,921.54</b>	<b>3.48</b>	<b>3.54</b>
Larsen & Toubro Ltd.	77,620	2,921.54	3.48	3.54
<b>Consumer Durables</b>	<b>1,43,000</b>	<b>3,272.75</b>	<b>4</b>	<b>3.96</b>
Dixon Technologies (India) Ltd.	16,000	1,196.68	1.43	1.45
Voltas Ltd.	1,02,000	1,125.62	1.34	1.36
Titan Company Ltd.	25,000	950.45	1.13	1.15
<b>Electrical Equipment</b>	<b>8,18,160</b>	<b>4,797.29</b>	<b>6</b>	<b>5.81</b>
Bharat Heavy Electricals Ltd.	7,75,000	1,916.58	2.28	2.32
Hitachi Energy India Ltd.	22,160	1,544.93	1.84	1.87
ABB India Ltd.	21,000	1,335.78	1.59	1.62
<b>Finance</b>	<b>2,40,500</b>	<b>1,875.86</b>	<b>2.23</b>	<b>2.28</b>
India Shelter Finance Corporation Ltd.	1,70,000	1,060.46	1.26	1.29
Cholamandalam Investment & Finance Co. Ltd.	70,500	815.40	0.97	0.99
<b>Financial Technology (Fintech)</b>	<b>1,50,000</b>	<b>1,686.38</b>	<b>2.01</b>	<b>2.04</b>
PB Fintech Ltd.	1,50,000	1,686.38	2.01	2.04
<b>Food Products</b>	<b>38,632</b>	<b>430.63</b>	<b>0.51</b>	<b>0.52</b>
Mrs. Bectors Food Specialities Ltd.	38,632	430.63	0.51	0.52
<b>Healthcare Services</b>	<b>94,860</b>	<b>1,230.86</b>	<b>1.47</b>	<b>1.49</b>
Rainbow Children's Medicare Ltd.	94,860	1,230.86	1.47	1.49
<b>Industrial Products</b>	<b>37,000</b>	<b>1,280.13</b>	<b>1.53</b>	<b>1.55</b>
KEI Industries Ltd.	37,000	1,280.13	1.53	1.55
<b>IT - Software</b>	<b>2,23,620</b>	<b>5,092.48</b>	<b>6.07</b>	<b>6.17</b>
Tata Consultancy Services Ltd.	55,120	2,136.62	2.55	2.59
Infosys Ltd.	1,20,000	1,797.66	2.14	2.18
Mphasis Ltd.	48,500	1,158.20	1.38	1.40
<b>Leisure Services</b>	<b>3,50,500</b>	<b>2,367.40</b>	<b>3</b>	<b>2.87</b>
The Indian Hotels Company Ltd.	212,000	1,253.24	1.49	1.52
Westlife Foodworld Ltd.	1,38,500	1,114.16	1.33	1.35
<b>Oil</b>	<b>1,64,000</b>	<b>984.41</b>	<b>1</b>	<b>1.19</b>
Oil India Ltd.	1,64,000	984.41	1.17	1.19
<b>Other Consumer Services</b>	<b>2,10,000</b>	<b>1,064.07</b>	<b>1</b>	<b>1.29</b>
NIIT Learning Systems Ltd.	2,10,000	1,064.07	1.27	1.29
<b>Petroleum Products</b>	<b>2,81,600</b>	<b>4,374.63</b>	<b>5</b>	<b>5.30</b>
Reliance Industries Ltd.	1,21,600	3,613.59	4.31	4.38
Hindustan Petroleum Corporation Ltd.	1,60,000	761.04	0.91	0.92

**Baroda BNP Paribas ELSS Tax Saver Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>2,58,594</b>	<b>4,793.51</b>	<b>5.71</b>	<b>5.81</b>
Sun Pharmaceutical Industries Ltd.	1,01,500	1,644.86	1.96	1.99
JB Chemicals & Pharmaceuticals Ltd.	67,842	1,119.66	1.33	1.36
Concord Biotech Ltd.	69,620	1,058.78	1.26	1.28
Alkem Laboratories Ltd.	19,632	970.21	1.16	1.18
<b>Power</b>	<b>25,66,812</b>	<b>3,924.92</b>	<b>4.68</b>	<b>4.76</b>
NHPC Ltd.	16,27,942	1,460.26	1.74	1.77
NLC India Ltd.	6,38,870	1,457.26	1.74	1.77
NTPC Ltd.	3,00,000	1,007.40	1.20	1.22
<b>Realty</b>	<b>1,68,800</b>	<b>2,336.26</b>	<b>2.78</b>	<b>2.83</b>
Brigade Enterprises Ltd.	1,27,800	1,195.31	1.42	1.45
The Phoenix Mills Ltd.	41,000	1,140.95	1.36	1.38
<b>Retailing</b>	<b>13,94,627</b>	<b>4,408.03</b>	<b>5.25</b>	<b>5.34</b>
Zomato Ltd.	13,45,013	2,449.27	2.92	2.97
Trent Ltd.	49,614	1,958.76	2.33	2.37
<b>Telecom - Services</b>	<b>2,14,566</b>	<b>3,081.79</b>	<b>3.68</b>	<b>3.74</b>
Bharti Airtel Ltd.	1,57,566	1,935.86	2.31	2.35
Tata Communications Ltd.	57,000	1,145.93	1.37	1.39
<b>IT - Services</b>	<b>1,00,005</b>	<b>1,020.65</b>	<b>1.22</b>	<b>1.24</b>
Tata Technologies Ltd.	1,00,005	1,020.65	1.22	1.24
<b>Industrial Manufacturing</b>	<b>74,121</b>	<b>919.92</b>	<b>1.10</b>	<b>1.12</b>
Tega Industries Ltd.	74,121	919.92	1.10	1.12
<b>Commercial Services &amp; Supplies</b>	<b>59,250</b>	<b>1,504.35</b>	<b>1.79</b>	<b>1.83</b>
eClerx Services Ltd.	32,000	757.54	0.90	0.92
TeamLease Services Ltd.	27,250	746.81	0.89	0.91
<b>UnListed</b>				
<b>Software</b>	<b>2,500</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
DSQ Software Ltd.	2,500	0.00	0.00	0.00
<b>IT Enabled Services</b>	<b>1,000</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
Transtream India.Com Ltd.	1000	0.00	0.00	0.00
<b>TOTAL</b>	<b>1,32,10,052</b>	<b>82,506.02</b>	<b>98</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>2,676.53</b>	<b>3.19</b>	
<b>TOTAL INVESTMENTS</b>		<b>85,182.55</b>	<b>101.51</b>	
<b>OTHER CURRENT ASSETS</b>		<b>554.99</b>	<b>0.67</b>	
<b>TOTAL ASSETS</b>		<b>85,737.54</b>	<b>102.18</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>1,831.36</b>	<b>2.18</b>	
<b>NET ASSETS</b>		<b>83,906.18</b>	<b>100.00</b>	

**Baroda BNP Paribas Equity Savings Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Automobiles</b>	<b>86,650</b>	<b>1,213.00</b>	<b>5.13</b>	<b>7.64</b>
Tata Motors Ltd.	76,500	759.49	3.21	4.78
Maruti Suzuki India Ltd.	2,250	283.51	1.20	1.79
TVS Motor Company Ltd.	7,900	170.00	0.72	1.07
<b>Banks</b>	<b>4,71,930</b>	<b>3,549.29</b>	<b>14.98</b>	<b>22.37</b>
HDFC Bank Ltd.	69,630	1,008.17	4.25	6.34
ICICI Bank Ltd.	87,500	956.64	4.04	6.03
IndusInd Bank Ltd.	39,000	605.67	2.56	3.82
Kotak Mahindra Bank Ltd.	20,600	367.81	1.55	2.32
Axis Bank Ltd.	20,100	210.49	0.89	1.33
The Jammu & Kashmir Bank Ltd.	1,35,000	181.17	0.76	1.14
State Bank of India	15,100	113.60	0.48	0.72
Punjab National Bank	85,000	105.74	0.45	0.67
<b>Capital Markets</b>	<b>6,300</b>	<b>158.50</b>	<b>0.67</b>	<b>1.00</b>
BSE Ltd.	6300	158.50	0.67	1.00
<b>Cement &amp; Cement Products</b>	<b>95,450</b>	<b>798.90</b>	<b>3.38</b>	<b>5.03</b>
Ambuja Cements Ltd.	90,000	551.12	2.33	3.47
Ultratech Cement Ltd.	1,650	160.86	0.68	1.01
Grasim Industries Ltd.	3,800	86.92	0.37	0.55
<b>Chemicals &amp; Petrochemicals</b>	<b>4,125</b>	<b>105.61</b>	<b>0.45</b>	<b>0.67</b>
SRF Ltd.	4,125	105.61	0.45	0.67
<b>Construction</b>	<b>17,720</b>	<b>666.96</b>	<b>2.81</b>	<b>4.20</b>
Larsen & Toubro Ltd.	17,720	666.96	2.81	4.20
<b>Consumer Durables</b>	<b>3,800</b>	<b>181.24</b>	<b>0.77</b>	<b>1.14</b>
Titan Company Ltd.	2,800	106.45	0.45	0.67
Dixon Technologies (India) Ltd.	1,000	74.79	0.32	0.47
<b>Diversified FMCG</b>	<b>1,46,400</b>	<b>726.24</b>	<b>3.07</b>	<b>4.57</b>
ITC Ltd.	1,41,000	603.97	2.55	3.80
Hindustan Unilever Ltd.	5,400	122.27	0.52	0.77
<b>Electrical Equipment</b>	<b>81,119</b>	<b>443.97</b>	<b>2</b>	<b>2.80</b>
Hitachi Energy India Ltd.	3,619	252.31	1.06	1.59
Bharat Heavy Electricals Ltd.	77,500	191.66	0.81	1.21
<b>Ferrous Metals</b>	<b>3,08,000</b>	<b>480.02</b>	<b>2.03</b>	<b>3.02</b>
Tata Steel Ltd.	3,08,000	480.02	2.03	3.02
<b>Finance</b>	<b>35,743</b>	<b>984.51</b>	<b>4.15</b>	<b>6.20</b>
Bajaj Finance Ltd.	7,650	554.26	2.34	3.49
Bajaj Finserv Ltd.	25,000	410.96	1.73	2.59
India Shelter Finance Corporation Ltd.	3,093	19.29	0.08	0.12
<b>Financial Technology (Fintech)</b>	<b>16,500</b>	<b>185.50</b>	<b>0.78</b>	<b>1.17</b>
PB Fintech Ltd.	16,500	185.50	0.78	1.17
<b>Food Products</b>	<b>10,500</b>	<b>275.35</b>	<b>1.16</b>	<b>1.73</b>
Nestle India Ltd.	10,500	275.35	1.16	1.73
<b>IT - Software</b>	<b>43,699</b>	<b>970.57</b>	<b>4.09</b>	<b>6.12</b>
Tata Consultancy Services Ltd.	6,749	261.61	1.10	1.65
HCL Technologies Ltd.	15,400	237.71	1.00	1.50
Infosys Ltd.	13,900	208.23	0.88	1.31
LTIMindtree Ltd.	3,150	155.56	0.66	0.98
Mphasis Ltd.	4,500	107.46	0.45	0.68
<b>Leisure Services</b>	<b>43,400</b>	<b>288.34</b>	<b>1</b>	<b>1.82</b>
The Indian Hotels Company Ltd.	28,500	168.48	0.71	1.06
Westlife Foodworld Ltd.	14,900	119.86	0.51	0.76
<b>Non - Ferrous Metals</b>	<b>64,400</b>	<b>360.80</b>	<b>1.52</b>	<b>2.27</b>
Hindalco Industries Ltd.	64,400	360.80	1.52	2.27
<b>Petroleum Products</b>	<b>59,540</b>	<b>1,428.18</b>	<b>6</b>	<b>9.00</b>
Reliance Industries Ltd.	45,140	1,341.43	5.66	8.45
Bharat Petroleum Corporation Ltd.	14,400	86.75	0.37	0.55
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>34,124</b>	<b>586.62</b>	<b>2.48</b>	<b>3.69</b>
Sun Pharmaceutical Industries Ltd.	18,000	291.70	1.23	1.84
Ajanta Pharma Ltd.	7,000	156.16	0.66	0.98
Concord Biotech Ltd.	9,124	138.76	0.59	0.87

**Baroda BNP Paribas Equity Savings Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Power</b>	<b>2,84,450</b>	<b>996.39</b>	<b>4.20</b>	<b>6.28</b>
Tata Power Company Ltd.	2,09,250	824.86	3.48	5.20
NLC India Ltd.	75,200	171.53	0.72	1.08
<b>Realty</b>	<b>13,500</b>	<b>126.27</b>	<b>0.53</b>	<b>0.80</b>
Brigade Enterprises Ltd.	13,500	126.27	0.53	0.80
<b>Retailing</b>	<b>1,42,699</b>	<b>482.19</b>	<b>2</b>	<b>3.04</b>
Zomato Ltd.	1,36,795	249.10	1.05	1.57
Trent Ltd.	5,904	233.09	0.98	1.47
<b>Telecom - Services</b>	<b>23,311</b>	<b>286.40</b>	<b>1.21</b>	<b>1.80</b>
Bharti Airtel Ltd.	23,311	286.40	1.21	1.80
<b>Transport Infrastructure</b>	<b>30,400</b>	<b>407.92</b>	<b>1.72</b>	<b>2.57</b>
Adani Ports and Special Economic Zone Ltd.	30,400	407.92	1.72	2.57
<b>Commercial Services &amp; Supplies</b>	<b>7,200</b>	<b>170.45</b>	<b>0.72</b>	<b>1.07</b>
eClerx Services Ltd.	7,200	170.45	0.72	1.07
<b>TOTAL</b>	<b>20,30,960</b>	<b>15,873.22</b>	<b>67</b>	<b>100.00</b>
<b>REAL ESTATE INVESTMENT TRUST(REITs)</b>				
<b>Realty</b>	<b>1,98,020</b>	<b>504.36</b>	<b>2.13</b>	<b>100.00</b>
Brookfield India Real Estate Trust	1,98,020	504.36	2.13	100.00
<b>TOTAL</b>	<b>1,98,020</b>	<b>504.36</b>	<b>2</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Automobiles</b>	<b>(59,250)</b>	<b>-855.38</b>	<b>(3.61)</b>	<b>10.57</b>
Maruti Suzuki India Ltd. -25-APR-2024	(2,250)	-284.90	(1.20)	3.52
Tata Motors Ltd. -25-APR-2024	(57,000)	-570.48	(2.41)	7.05
<b>Banks</b>	<b>(1,11,750)</b>	<b>-1,539.20</b>	<b>(6.50)</b>	<b>19.03</b>
Kotak Mahindra Bank Ltd. -25-APR-2024	(13,600)	-244.83	(1.03)	3.03
IndusInd Bank Ltd. -25-APR-2024	(23,500)	-366.96	(1.55)	4.54
HDFC Bank Ltd. -25-APR-2024	(29,150)	-425.91	(1.80)	5.26
ICICI Bank Ltd. -25-APR-2024	(45,500)	-501.50	(2.12)	6.20
<b>Cement &amp; Cement Products</b>	<b>(90,000)</b>	<b>-553.91</b>	<b>(2.34)</b>	<b>6.85</b>
Ambuja Cements Ltd. -25-APR-2024	(90,000)	-553.91	(2.34)	6.85
<b>Chemicals &amp; Petrochemicals</b>	<b>(4,125)</b>	<b>-106.17</b>	<b>(0.45)</b>	<b>1.31</b>
SRF Ltd. -25-APR-2024	(4,125)	-106.17	(0.45)	1.31
<b>Construction</b>	<b>(6,900)</b>	<b>-261.50</b>	<b>(1.10)</b>	<b>3.23</b>
Larsen & Toubro Ltd. -25-APR-2024	(6,900)	-261.50	(1.10)	3.23
<b>Diversified FMCG</b>	<b>(1,17,400)</b>	<b>-606.93</b>	<b>(3)</b>	<b>7.50</b>
Hindustan Unilever Ltd. -25-APR-2024	(5,400)	-123.26	(0.52)	1.52
ITC Ltd. -25-APR-2024	(1,12,000)	-483.67	(2.04)	5.98
<b>Ferrous Metals</b>	<b>(3,08,000)</b>	<b>-483.71</b>	<b>(2.04)</b>	<b>5.98</b>
Tata Steel Ltd. -25-APR-2024	(3,08,000)	-483.71	(2.04)	5.98
<b>Finance</b>	<b>(30,750)</b>	<b>-833.15</b>	<b>(4)</b>	<b>10.29</b>
Bajaj Finserv Ltd. -25-APR-2024	(25,000)	-414.55	(1.75)	5.12
Bajaj Finance Ltd. -25-APR-2024	(5,750)	-418.60	(1.77)	5.17
<b>IT - Software</b>	<b>(22,950)</b>	<b>-462.87</b>	<b>(2)</b>	<b>5.72</b>
Infosys Ltd. -25-APR-2024	(4,400)	-66.28	(0.28)	0.82
LTIMindtree Ltd. -25-APR-2024	(3,150)	-156.89	(0.66)	1.94
HCL Technologies Ltd. -25-APR-2024	(15,400)	-239.70	(1.01)	2.96
<b>Non - Ferrous Metals</b>	<b>(64,400)</b>	<b>-363.86</b>	<b>(1.54)</b>	<b>4.50</b>
Hindalco Industries Ltd. -25-APR-2024	(64,400)	-363.86	(1.54)	4.50
<b>Petroleum Products</b>	<b>(32,900)</b>	<b>-640.84</b>	<b>(3)</b>	<b>7.92</b>
Bharat Petroleum Corporation Ltd. -25-APR-2024	(14,400)	-87.46	(0.37)	1.08
Reliance Industries Ltd. -25-APR-2024	(18,500)	-553.38	(2.34)	6.84
<b>Power</b>	<b>(2,09,250)</b>	<b>-831.35</b>	<b>(3.51)</b>	<b>10.27</b>
Tata Power Company Ltd. -25-APR-2024	(2,09,250)	-831.35	(3.51)	10.27
<b>Telecom - Services</b>	<b>(11,400)</b>	<b>-141.26</b>	<b>(0.60)</b>	<b>1.75</b>
Bharti Airtel Ltd. -25-APR-2024	(11,400)	-141.26	(0.60)	1.75
<b>Transport Infrastructure</b>	<b>(30,400)</b>	<b>-411.04</b>	<b>(1.73)</b>	<b>5.08</b>
Adani Ports and Special Economic Zone Ltd. -25-APR-2024	(30,400)	-411.04	(1.73)	5.08
<b>TOTAL</b>	<b>(10,99,475)</b>	<b>-8,091.17</b>	<b>(34)</b>	<b>100.00</b>

**Baroda BNP Paribas Equity Savings Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

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Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Banks</b>	<b>50</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
0% Yes Bank Ltd. (31/10/2052)	50	0.00	0.00	0.00
<b>Finance</b>	<b>1,05,000</b>	<b>2,760.48</b>	<b>11.66</b>	<b>90.12</b>
8.5% JM Financial Products Ltd. (16/05/2025)	70	691.03	2.92	22.55
6.75% Piramal Capital & Housing Finance Ltd. (26/09/2031)	74,000	559.35	2.36	18.26
8.15% Export-Import Bank of India (21/01/2030)	30	310.46	1.31	10.14
7.8% National Bank for Agriculture and Rural Development (15/03/2027)	300	301.04	1.27	9.83
8.85% Muthoot Finance Ltd. (20/12/2028)	300	300.05	1.27	9.80
9.22% 360 One Prime Ltd. (18/07/2025)	30,000	299.76	1.27	9.79
9.95% Indostar Capital Finance Ltd. (21/03/2025)	300	298.79	1.26	9.75
<b>Food Products</b>	<b>1,500</b>	<b>0.43</b>	<b>0.00</b>	<b>0.01</b>
5.5% Britannia Industries Ltd. (03/06/2024)	1,500	0.43	0.00	0.01
<b>Petroleum Products</b>	<b>300</b>	<b>302.21</b>	<b>1.28</b>	<b>9.87</b>
7.74% Hindustan Petroleum Corporation Ltd. (02/03/2028)	300	302.21	1.28	9.87
<b>TOTAL</b>	<b>1,06,850</b>	<b>3,063.12</b>	<b>13</b>	<b>100.00</b>
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>25,00,000</b>	<b>2,431.24</b>	<b>10.26</b>	<b>100.00</b>
5.63% Government of India (12/04/2026)	15,00,000	1,460.95	6.17	60.09
5.15% Government of India (09/11/2025)	5,00,000	485.83	2.05	19.98
6.91% State Government of Maharashtra (15/09/2033)	5,00,000	484.46	2.04	19.93
<b>TOTAL</b>	<b>25,00,000</b>	<b>2,431.24</b>	<b>10.26</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>1,554.80</b>	<b>6.56</b>	
<b>TOTAL INVESTMENTS</b>		<b>15,335.57</b>	<b>65</b>	
<b>OTHER CURRENT ASSETS</b>		<b>8,466.26</b>	<b>35.72</b>	
<b>TOTAL ASSETS</b>		<b>23,801.83</b>	<b>100.45</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>106.68</b>	<b>0.45</b>	
<b>NET ASSETS</b>		<b>23,695.15</b>	<b>100.00</b>	

**Baroda BNP Paribas Flexi Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Auto Components</b>	<b>18,000</b>	<b>2,833.99</b>	<b>2.26</b>	<b>2.36</b>
Bosch Ltd.	8,000	2,402.50	1.92	2.00
Craftsman Automation Ltd.	10,000	431.49	0.34	0.36
<b>Automobiles</b>	<b>3,75,000</b>	<b>3,723.00</b>	<b>2.97</b>	<b>3.10</b>
Tata Motors Ltd.	3,75,000	3,723.00	2.97	3.10
<b>Banks</b>	<b>65,25,000</b>	<b>24,955.61</b>	<b>19.91</b>	<b>20.75</b>
HDFC Bank Ltd.	3,25,000	4,705.68	3.75	3.89
ICICI Bank Ltd.	4,00,000	4,373.20	3.49	3.64
IndusInd Bank Ltd.	2,75,000	4,270.75	3.41	3.56
The Federal Bank Ltd.	17,50,000	2,628.50	2.10	2.19
Axis Bank Ltd.	2,50,000	2,618.00	2.09	2.18
Punjab National Bank	20,00,000	2,488.00	1.98	2.07
RBL Bank Ltd.	6,00,000	1,441.80	1.15	1.20
Indian Bank	2,75,000	1,431.93	1.14	1.19
Union Bank of India	6,50,000	997.75	0.80	0.83
<b>Beverages</b>	<b>75,000</b>	<b>1,295.81</b>	<b>1.03</b>	<b>1.08</b>
Radico Khaitan Ltd.	75,000	1,295.81	1.03	1.08
<b>Capital Markets</b>	<b>85,000</b>	<b>2,323.70</b>	<b>2</b>	<b>1.94</b>
BSE Ltd.	50,000	1,257.95	1.00	1.05
Angel One Ltd.	35,000	1,065.75	0.85	0.89
<b>Chemicals &amp; Petrochemicals</b>	<b>42,500</b>	<b>2,723.76</b>	<b>2.17</b>	<b>2.27</b>
Linde India Ltd.	42,500	2,723.76	2.17	2.27
<b>Construction</b>	<b>1,70,000</b>	<b>6,398.63</b>	<b>5.10</b>	<b>5.33</b>
Larsen & Toubro Ltd.	1,70,000	6,398.63	5.10	5.33
<b>Consumer Durables</b>	<b>70,000</b>	<b>2,661.26</b>	<b>2.12</b>	<b>2.22</b>
Titan Company Ltd.	70,000	2,661.26	2.12	2.22
<b>Electrical Equipment</b>	<b>11,00,000</b>	<b>6,082.50</b>	<b>4.85</b>	<b>5.06</b>
Hitachi Energy India Ltd.	50,000	3,485.85	2.78	2.90
Bharat Heavy Electricals Ltd.	10,50,000	2,596.65	2.07	2.16
<b>Ferrous Metals</b>	<b>4,50,000</b>	<b>3,125.03</b>	<b>2.49</b>	<b>2.60</b>
Jindal Stainless Ltd.	4,50,000	3,125.03	2.49	2.60
<b>Finance</b>	<b>10,00,000</b>	<b>7,009.61</b>	<b>6</b>	<b>5.84</b>
Cholamandalam Investment & Finance Co. Ltd.	2,20,000	2,544.52	2.03	2.12
Home First Finance Company India Ltd.	2,80,000	2,513.84	2.00	2.09
Power Finance Corporation Ltd.	5,00,000	1,951.25	1.56	1.63
<b>Food Products</b>	<b>2,15,000</b>	<b>3,753.50</b>	<b>3</b>	<b>3.13</b>
Nestle India Ltd.	90,000	2,360.12	1.88	1.97
Mrs. Bectors Food Specialities Ltd.	1,25,000	1,393.38	1.11	1.16
<b>Industrial Products</b>	<b>1,90,000</b>	<b>5,478.62</b>	<b>4.37</b>	<b>4.56</b>
Ratnamani Metals & Tubes Ltd.	1,10,000	3,073.62	2.45	2.56
Cummins India Ltd.	80,000	2,405.00	1.92	2.00
<b>IT - Software</b>	<b>2,52,500</b>	<b>7,617.95</b>	<b>6.08</b>	<b>6.36</b>
Tata Consultancy Services Ltd.	95,000	3,682.49	2.94	3.07
Coforge Ltd.	30,000	1,650.74	1.32	1.38
HCL Technologies Ltd.	90,000	1,389.20	1.11	1.16
Mphasis Ltd.	37,500	895.52	0.71	0.75
<b>Oil</b>	<b>5,75,000</b>	<b>3,451.44</b>	<b>2.75</b>	<b>2.88</b>
Oil India Ltd.	5,75,000	3,451.44	2.75	2.88
<b>Petroleum Products</b>	<b>6,85,000</b>	<b>6,627.88</b>	<b>5.29</b>	<b>5.52</b>
Reliance Industries Ltd.	1,35,000	4,011.80	3.20	3.34
Hindustan Petroleum Corporation Ltd.	5,50,000	2,616.08	2.09	2.18
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>4,08,905</b>	<b>6,314.31</b>	<b>5.04</b>	<b>5.27</b>
Ajanta Pharma Ltd.	1,30,000	2,900.11	2.31	2.42
Alembic Pharmaceuticals Ltd.	1,73,905	1,712.62	1.37	1.43
Sun Pharmaceutical Industries Ltd.	1,05,000	1,701.58	1.36	1.42
<b>Power</b>	<b>11,50,000</b>	<b>3,861.70</b>	<b>3.08</b>	<b>3.22</b>
NTPC Ltd.	11,50,000	3,861.70	3.08	3.22
<b>Realty</b>	<b>4,97,000</b>	<b>4,893.20</b>	<b>3.90</b>	<b>4.08</b>
The Phoenix Mills Ltd.	90,000	2,504.52	2.00	2.09
Mahindra Lifespace Developers Ltd.	4,07,000	2,388.68	1.90	1.99

**Baroda BNP Paribas Flexi Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Retailing</b>	<b>27,00,000</b>	<b>4,916.70</b>	<b>3.92</b>	<b>4.10</b>
Zomato Ltd.	27,00,000	4,916.70	3.92	4.10
<b>Telecom - Services</b>	<b>3,27,500</b>	<b>4,434.11</b>	<b>4</b>	<b>3.70</b>
Bharti Airtel Ltd.	2,75,000	3,378.65	2.69	2.82
Tata Communications Ltd.	52,500	1,055.46	0.84	0.88
<b>Transport Infrastructure</b>	<b>24,00,000</b>	<b>1,958.40</b>	<b>1.56</b>	<b>1.64</b>
GMR Airports Infrastructure Ltd.	24,00,000	1,958.40	1.56	1.64
<b>Industrial Manufacturing</b>	<b>1,24,628</b>	<b>3,579.25</b>	<b>2.85</b>	<b>2.99</b>
Kaynes Technology India Ltd.	1,24,628	3,579.25	2.85	2.99
<b>TOTAL</b>	<b>1,94,36,033</b>	<b>1,20,019.96</b>	<b>96</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Petroleum Products</b>	<b>-1,10,700</b>	<b>-529.20</b>	<b>-0.42</b>	<b>100.00</b>
Hindustan Petroleum Corporation Ltd. -25-APR-2024	-1,10,700	-529.20	-0.42	100.00
<b>TOTAL</b>	<b>-1,10,700</b>	<b>-529.20</b>	<b>-0.42</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>4,451.32</b>	<b>3.55</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,23,942.08</b>	<b>98.83</b>	
<b>OTHER CURRENT ASSETS</b>		<b>2,063.76</b>	<b>1.63</b>	
<b>TOTAL ASSETS</b>		<b>1,26,005.84</b>	<b>100.46</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>580.76</b>	<b>0.46</b>	
<b>NET ASSETS</b>		<b>1,25,425.08</b>	<b>100.00</b>	

**Baroda BNP Paribas Focused Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Aerospace &amp; Defense</b>	<b>8,50,000</b>	<b>1,712.75</b>	<b>2.9000</b>	<b>3.08</b>
Bharat Electronics Ltd.	8,50,000	1,712.75	2.9000	3.08
<b>Auto Components</b>	<b>22,50,000</b>	<b>1,487.25</b>	<b>2.5200</b>	<b>2.67</b>
Motherson Sumi Wiring India Ltd.	22,50,000	1,487.25	2.5200	2.67
<b>Automobiles</b>	<b>4,25,000</b>	<b>5,088.69</b>	<b>8.6200</b>	<b>9.14</b>
Tata Motors Ltd.	3,50,000	3,474.80	5.8900	6.24
TVS Motor Company Ltd.	75,000	1,613.89	2.7300	2.90
<b>Banks</b>	<b>31,75,000</b>	<b>10,407.05</b>	<b>17.6200</b>	<b>18.69</b>
Punjab National Bank	26,50,000	3,296.60	5.5800	5.92
IndusInd Bank Ltd.	2,00,000	3,106.00	5.2600	5.58
HDFC Bank Ltd.	1,50,000	2,171.85	3.6800	3.90
Axis Bank Ltd.	1,75,000	1,832.60	3.1000	3.29
<b>Construction</b>	<b>1,10,000</b>	<b>4,140.29</b>	<b>7.0100</b>	<b>7.44</b>
Larsen & Toubro Ltd.	1,10,000	4,140.29	7.0100	7.44
<b>Electrical Equipment</b>	<b>13,24,000</b>	<b>4,519.12</b>	<b>7.6500</b>	<b>8.12</b>
CG Power and Industrial Solutions Ltd.	4,24,000	2,293.42	3.8800	4.12
Bharat Heavy Electricals Ltd.	9,00,000	2,225.70	3.7700	4.00
<b>Ferrous Metals</b>	<b>2,25,000</b>	<b>1,562.51</b>	<b>2.6500</b>	<b>2.82</b>
Jindal Stainless Ltd.	2,25,000	1,562.51	2.6500	2.82
<b>Finance</b>	<b>2,50,000</b>	<b>2,891.50</b>	<b>4.9000</b>	<b>5.19</b>
Cholamandalam Investment & Finance Co. Ltd.	2,50,000	2,891.50	4.9000	5.19
<b>Food Products</b>	<b>1,15,000</b>	<b>3,015.70</b>	<b>5.1000</b>	<b>5.42</b>
Nestle India Ltd.	1,15,000	3,015.70	5.1000	5.42
<b>Industrial Products</b>	<b>70,000</b>	<b>1,955.94</b>	<b>3.3100</b>	<b>3.51</b>
Ratnamani Metals & Tubes Ltd.	70,000	1,955.94	3.3100	3.51
<b>Oil</b>	<b>5,75,000</b>	<b>3,451.44</b>	<b>5.8400</b>	<b>6.20</b>
Oil India Ltd.	5,75,000	3,451.44	5.8400	6.20
<b>Power</b>	<b>16,00,000</b>	<b>5,251.50</b>	<b>8.8900</b>	<b>9.44</b>
Tata Power Company Ltd.	7,00,000	2,759.40	4.6700	4.96
Power Grid Corporation of India Ltd.	9,00,000	2,492.10	4.2200	4.48
<b>Realty</b>	<b>3,00,000</b>	<b>3,407.55</b>	<b>5.7700</b>	<b>6.12</b>
Macrotech Developers Ltd.	3,00,000	3,407.55	5.7700	6.12
<b>Retailing</b>	<b>29,00,000</b>	<b>6,769.70</b>	<b>11.4600</b>	<b>12.16</b>
Zomato Ltd.	27,00,000	4,916.70	8.3200	8.83
Vedant Fashions Ltd.	2,00,000	1,853.00	3.1400	3.33
<b>TOTAL</b>	<b>1,41,69,000</b>	<b>55,660.99</b>	<b>94.2400</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>3,320.71</b>	<b>5.6200</b>	
<b>TOTAL INVESTMENTS</b>		<b>58,981.70</b>	<b>99.8600</b>	
<b>OTHER CURRENT ASSETS</b>		<b>1,149.00</b>	<b>1.9100</b>	
<b>TOTAL ASSETS</b>		<b>60,130.70</b>	<b>101.7700</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>1,046.63</b>	<b>1.7700</b>	
<b>NET ASSETS</b>		<b>59,084.07</b>	<b>100.0000</b>	



**Baroda BNP Paribas Funds Aqua Fund of Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>OVERSEAS MF Units</b>				
Mutual Fund Units	68,317	6,622.58	98.08	100.00
BNP Paribas Funds Aqua_ UI8 USD Capital	68,317	6,622.58	98.08	100.00
<b>TOTAL</b>	<b>68,317</b>	<b>6,622.58</b>	<b>98</b>	<b>100.00</b>
REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.		<b>136.06</b>	<b>2</b>	
<b>TOTAL INVESTMENTS</b>		<b>6,758.64</b>	<b>100.10</b>	
OTHER CURRENT ASSETS		7.25	0.10	
<b>TOTAL ASSETS</b>		<b>6,765.89</b>	<b>100.20</b>	
LESS: CURRENT LIABILITIES		13.68	0.20	
<b>NET ASSETS</b>		<b>6,752.20</b>	<b>100.00</b>	

**Baroda BNP Paribas Gilt Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>12,30,68,400</b>	<b>1,24,197.74</b>	<b>97</b>	<b>100.00</b>
7.18% Government of India (14/08/2033)	9,01,27,600	90,897.56	71.34	73.19
7.73% State Government of Karnataka (29/11/2034)	65,00,000	6,657.98	5.23	5.36
6.91% State Government of Maharashtra (15/09/2033)	64,00,000	6,201.09	4.87	4.99
7.82% State Government of Tamil Nadu (27/10/2032)	55,00,000	5,654.76	4.44	4.55
7.65% State Government of Gujarat (01/02/2033)	35,00,000	3,555.57	2.79	2.86
7.47% State Government of Maharashtra (13/09/2034)	35,00,000	3,527.05	2.77	2.84
7.81% State Government of Gujarat (12/10/2032)	25,00,000	2,568.48	2.02	2.07
7.7% State Government of Karnataka (08/11/2033)	25,00,000	2,550.13	2.00	2.05
7.65% State Government of Tamil Nadu (18/10/2033)	25,00,000	2,542.09	2.00	2.05
8.05% State Government of Rajasthan (27/07/2037)	40,800	43.03	0.03	0.04
<b>TOTAL</b>	<b>12,30,68,400</b>	<b>1,24,197.74</b>	<b>97</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>1,600.65</b>	<b>1</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,25,798.39</b>	<b>98.75</b>	
<b>OTHER CURRENT ASSETS</b>		<b>1,656.81</b>	<b>1.28</b>	
<b>TOTAL ASSETS</b>		<b>1,27,455.20</b>	<b>100.03</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>37.45</b>	<b>0.03</b>	
<b>NET ASSETS</b>		<b>1,27,417.75</b>	<b>100.00</b>	

**Baroda BNP Paribas India Consumption Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Agricultural Food &amp; other Products</b>	<b>6,50,000</b>	<b>5,627.80</b>	<b>4.57</b>	<b>4.79</b>
Tata Consumer Products Ltd.	4,00,000	4,384.80	3.56	3.73
Marico Ltd.	2,50,000	1,243.00	1.01	1.06
<b>Automobiles</b>	<b>8,30,231</b>	<b>24,316.77</b>	<b>19.72</b>	<b>20.69</b>
Maruti Suzuki India Ltd.	50,000	6,300.18	5.11	5.36
TVS Motor Company Ltd.	2,70,000	5,810.00	4.71	4.94
Mahindra & Mahindra Ltd.	2,20,000	4,226.97	3.43	3.60
Hero MotoCorp Ltd.	60,000	2,833.38	2.30	2.41
Bajaj Auto Ltd.	20,231	1,850.76	1.50	1.57
Tata Motors Ltd.	1,70,000	1,687.76	1.37	1.44
Eicher Motors Ltd.	40,000	1,607.72	1.30	1.37
<b>Banks</b>	<b>4,75,000</b>	<b>2,125.95</b>	<b>2</b>	<b>1.81</b>
IndusInd Bank Ltd.	75,000	1,164.75	0.95	0.99
RBL Bank Ltd.	4,00,000	961.20	0.78	0.82
<b>Beverages</b>	<b>4,00,000</b>	<b>5,715.74</b>	<b>4.63</b>	<b>4.86</b>
United Breweries Ltd.	1,30,000	2,256.74	1.83	1.92
Varun Beverages Ltd.	1,50,000	2,097.90	1.70	1.78
United Spirits Ltd.	1,20,000	1,361.10	1.10	1.16
<b>Capital Markets</b>	<b>50,000</b>	<b>1,877.05</b>	<b>1.52</b>	<b>1.60</b>
HDFC Asset Management Co. Ltd.	50,000	1,877.05	1.52	1.60
<b>Consumer Durables</b>	<b>15,81,524</b>	<b>16,861.03</b>	<b>13.68</b>	<b>14.34</b>
Titan Company Ltd.	1,60,000	6,082.88	4.94	5.17
Asian Paints Ltd.	1,00,000	2,846.75	2.31	2.42
Metro Brands Ltd.	1,50,000	1,730.93	1.40	1.47
Voltas Ltd.	1,15,000	1,269.08	1.03	1.08
Crompton Greaves Consumer Electricals Ltd.	4,00,000	1,070.00	0.87	0.91
TTK Prestige Ltd.	1,49,024	1,000.40	0.81	0.85
Kajaria Ceramics Ltd.	85,000	981.62	0.80	0.84
Bata India Ltd.	70,000	954.94	0.77	0.81
Kansai Nerolac Paints Ltd.	3,52,500	924.43	0.75	0.79
<b>Diversified FMCG</b>	<b>15,90,000</b>	<b>11,217.17</b>	<b>9.10</b>	<b>9.54</b>
ITC Ltd.	13,50,000	5,782.73	4.69	4.92
Hindustan Unilever Ltd.	2,40,000	5,434.44	4.41	4.62
<b>Entertainment</b>	<b>1,59,300</b>	<b>2,112.72</b>	<b>1.71</b>	<b>1.80</b>
PVR Inox Ltd.	1,59,300	2,112.72	1.71	1.80
<b>Food Products</b>	<b>4,10,000</b>	<b>9,291.28</b>	<b>7.54</b>	<b>7.90</b>
Nestle India Ltd.	2,25,000	5,900.29	4.79	5.02
Britannia Industries Ltd.	35,000	1,718.94	1.39	1.46
Mrs. Bectors Food Specialities Ltd.	1,50,000	1,672.05	1.36	1.42
<b>Leisure Services</b>	<b>8,90,000</b>	<b>5,346.35</b>	<b>4.33</b>	<b>4.54</b>
The Indian Hotels Company Ltd.	5,00,000	2,955.75	2.40	2.51
Westlife Foodworld Ltd.	1,80,000	1,448.01	1.17	1.23
Jubilant Foodworks Ltd.	2,10,000	942.59	0.76	0.80
<b>Personal Products</b>	<b>6,56,000</b>	<b>8,830.80</b>	<b>7.17</b>	<b>7.54</b>
Dabur India Ltd.	4,75,000	2,484.96	2.02	2.11
Procter & Gamble Hygiene and Health Care Ltd.	13,000	2,200.70	1.79	1.87
Colgate Palmolive (India) Ltd.	75,000	2,032.76	1.65	1.73
Gillette India Ltd.	18,000	1,173.53	0.95	1.00
Godrej Consumer Products Ltd.	75,000	938.85	0.76	0.83
<b>Realty</b>	<b>1,00,000</b>	<b>2,782.80</b>	<b>2</b>	<b>2.37</b>
The Phoenix Mills Ltd.	1,00,000	2,782.80	2.26	2.37
<b>Retailing</b>	<b>30,70,000</b>	<b>14,077.61</b>	<b>11.43</b>	<b>11.97</b>
Trent Ltd.	1,85,000	7,303.80	5.93	6.21
Zomato Ltd.	28,50,000	5,189.85	4.21	4.41
Avenue Supermarts Ltd.	35,000	1,583.96	1.29	1.35
<b>Telecom - Services</b>	<b>6,00,000</b>	<b>7,371.60</b>	<b>5.98</b>	<b>6.25</b>
Bharti Airtel Ltd.	6,00,000	7,371.60	5.98	6.25
<b>TOTAL</b>	<b>1,14,62,055</b>	<b>1,17,554.67</b>	<b>95</b>	<b>100.00</b>

**Baroda BNP Paribas India Consumption Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>TREASURY BILLS</b>				
Government Of India	6,00,000	580.83	0.47	100.00
364 Days Treasury Bills (19/09/2024)	6,00,000	580.83	0.47	100.00
<b>TOTAL</b>	<b>6,00,000</b>	<b>580.83</b>	<b>0.47</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>4,748.37</b>	<b>3.85</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,22,883.87</b>	<b>99.69</b>	
<b>OTHER CURRENT ASSETS</b>		706.62	0.59	
<b>TOTAL ASSETS</b>		<b>1,23,590.49</b>	<b>100.28</b>	
<b>LESS: CURRENT LIABILITIES</b>		345.32	0.28	
<b>NET ASSETS</b>		<b>1,23,245.16</b>	<b>100.00</b>	

**Baroda BNP Paribas Large & Mid Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Agricultural, Commercial &amp; Construction Vehicles</b>	<b>40,000</b>	<b>1,110.92</b>	<b>1.00</b>	<b>1.05</b>
Escorts Kubota Ltd.	40,000	1,110.92	1.00	1.05
<b>Auto Components</b>	<b>27,00,000</b>	<b>1,784.70</b>	<b>1.61</b>	<b>1.69</b>
Motherson Sumi Wiring India Ltd.	27,00,000	1,784.70	1.61	1.69
<b>Automobiles</b>	<b>2,50,000</b>	<b>2,482.00</b>	<b>2.24</b>	<b>2.35</b>
Tata Motors Ltd.	2,50,000	2,482.00	2.24	2.35
<b>Banks</b>	<b>61,25,000</b>	<b>21,506.65</b>	<b>19.41</b>	<b>20.31</b>
HDFC Bank Ltd.	3,25,000	4,705.68	4.25	4.42
IndusInd Bank Ltd.	2,00,000	3,106.00	2.80	2.94
Axis Bank Ltd.	2,50,000	2,618.00	2.36	2.47
ICICI Bank Ltd.	2,25,000	2,459.93	2.22	2.33
The Federal Bank Ltd.	15,00,000	2,253.00	2.03	2.13
Punjab National Bank	18,00,000	2,239.20	2.02	2.12
Canara Bank	3,75,000	2,178.94	1.97	2.06
The Jammu & Kashmir Bank Ltd.	14,50,000	1,945.90	1.76	1.84
<b>Capital Markets</b>	<b>40,000</b>	<b>1,218.00</b>	<b>1</b>	<b>1.15</b>
Angel One Ltd.	40,000	1,218.00	1.10	1.15
<b>Construction</b>	<b>1,05,000</b>	<b>3,952.10</b>	<b>3.57</b>	<b>3.74</b>
Larsen & Toubro Ltd.	1,05,000	3,952.10	3.57	3.74
<b>Consumer Durables</b>	<b>1,00,000</b>	<b>4,905.04</b>	<b>4.42</b>	<b>4.64</b>
Titan Company Ltd.	70,000	2,661.26	2.40	2.52
Dixon Technologies (India) Ltd.	30,000	2,243.78	2.02	2.12
<b>Electrical Equipment</b>	<b>10,32,500</b>	<b>4,540.28</b>	<b>4.10</b>	<b>4.29</b>
Bharat Heavy Electricals Ltd.	10,00,000	2,473.00	2.23	2.34
ABB India Ltd.	32,500	2,067.28	1.87	1.95
<b>Ferrous Metals</b>	<b>4,00,000</b>	<b>2,777.80</b>	<b>2.51</b>	<b>2.63</b>
Jindal Stainless Ltd.	4,00,000	2,777.80	2.51	2.63
<b>Finance</b>	<b>9,30,000</b>	<b>5,494.30</b>	<b>4.96</b>	<b>5.19</b>
Cholamandalam Investment & Finance Co. Ltd.	1,50,000	1,734.90	1.57	1.64
India Shelter Finance Corporation Ltd.	2,50,000	1,559.50	1.41	1.47
CRISIL Ltd.	30,000	1,520.40	1.37	1.44
Indian Renewable Energy Development Agency Ltd.	5,00,000	679.50	0.61	0.64
<b>Financial Technology (Fintech)</b>	<b>2,25,000</b>	<b>2,529.56</b>	<b>2.28</b>	<b>2.39</b>
PB Fintech Ltd.	2,25,000	2,529.56	2.28	2.39
<b>Food Products</b>	<b>2,05,000</b>	<b>3,523.35</b>	<b>3</b>	<b>3.33</b>
Nestle India Ltd.	90,000	2,360.12	2.13	2.23
Hatsun Agro Product Ltd.	1,15,000	1,163.23	1.05	1.10
<b>Industrial Products</b>	<b>70,000</b>	<b>2,104.38</b>	<b>1.90</b>	<b>1.99</b>
Cummins India Ltd.	70,000	2,104.38	1.90	1.99
<b>IT - Software</b>	<b>2,60,000</b>	<b>7,499.03</b>	<b>6.78</b>	<b>7.09</b>
Tata Consultancy Services Ltd.	90,000	3,488.67	3.15	3.30
Coforge Ltd.	30,000	1,650.74	1.49	1.56
Infosys Ltd.	70,000	1,048.64	0.95	0.99
Mphasis Ltd.	30,000	716.42	0.65	0.68
KPIT Technologies Ltd.	40,000	594.56	0.54	0.56
<b>Leisure Services</b>	<b>5,00,000</b>	<b>2,955.75</b>	<b>2.67</b>	<b>2.79</b>
The Indian Hotels Company Ltd.	5,00,000	2,955.75	2.67	2.79
<b>Oil</b>	<b>4,50,000</b>	<b>2,701.13</b>	<b>2.44</b>	<b>2.55</b>
Oil India Ltd.	4,50,000	2,701.13	2.44	2.55
<b>Petroleum Products</b>	<b>5,45,000</b>	<b>4,464.34</b>	<b>4.03</b>	<b>4.22</b>
Hindustan Petroleum Corporation Ltd.	4,70,000	2,235.56	2.02	2.11
Reliance Industries Ltd.	75,000	2,228.78	2.01	2.11
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>3,49,872</b>	<b>7,252.73</b>	<b>6.54</b>	<b>6.86</b>
Concord Biotech Ltd.	2,00,000	3,041.60	2.74	2.88
Ajanta Pharma Ltd.	1,25,000	2,788.56	2.52	2.64
Alkem Laboratories Ltd.	24,000	1,186.08	1.07	1.12
Abbott India Ltd.	872	236.49	0.21	0.22
<b>Power</b>	<b>54,75,000</b>	<b>6,553.28</b>	<b>5.91</b>	<b>6.20</b>
NHPC Ltd.	45,00,000	4,036.50	3.64	3.82
Power Grid Corporation of India Ltd.	6,00,000	1,661.40	1.50	1.57
NLC India Ltd.	3,75,000	855.38	0.77	0.81

**Baroda BNP Paribas Large & Mid Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Realty</b>	<b>2,40,000</b>	<b>3,907.47</b>	<b>3.53</b>	<b>3.70</b>
The Phoenix Mills Ltd.	90,000	2,504.52	2.26	2.37
Brigade Enterprises Ltd.	1,50,000	1,402.95	1.27	1.33
<b>Retailing</b>	<b>20,65,000</b>	<b>6,410.36</b>	<b>5.79</b>	<b>6.06</b>
Zomato Ltd.	20,00,000	3,642.00	3.29	3.44
Avenue Supermarts Ltd.	35,000	1,583.96	1.43	1.50
Trent Ltd.	30,000	1,184.40	1.07	1.12
<b>Telecom - Services</b>	<b>1,77,500</b>	<b>2,591.21</b>	<b>2</b>	<b>2.45</b>
Bharti Airtel Ltd.	1,25,000	1,535.75	1.39	1.45
Tata Communications Ltd.	52,500	1,055.46	0.95	1.00
<b>Textiles &amp; Apparels</b>	<b>2,50,000</b>	<b>2,081.13</b>	<b>1.88</b>	<b>1.97</b>
K.P.R. Mill Ltd.	2,50,000	2,081.13	1.88	1.97
<b>Industrial Manufacturing</b>	<b>50,000</b>	<b>1,435.98</b>	<b>1.30</b>	<b>1.36</b>
Kaynes Technology India Ltd.	50,000	1,435.98	1.30	1.36
<b>TOTAL</b>	<b>2,25,84,872</b>	<b>1,05,781.49</b>	<b>95</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Petroleum Products</b>	<b>-94,500</b>	<b>-451.76</b>	<b>-0.41</b>	<b>100.00</b>
Hindustan Petroleum Corporation Ltd. -25-APR-2024	-94,500	-451.76	-0.41	100.00
<b>TOTAL</b>	<b>-94,500</b>	<b>-451.76</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>5,066.34</b>	<b>4.57</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,10,396.07</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>2,027.73</b>	<b>1.81</b>	
<b>TOTAL ASSETS</b>		<b>1,12,423.80</b>	<b>101.46</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>1,612.69</b>	<b>1.46</b>	
<b>NET ASSETS</b>		<b>1,10,811.11</b>	<b>100.00</b>	

**Baroda BNP Paribas Large Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Aerospace &amp; Defense</b>	<b>10,35,000</b>	<b>2,085.53</b>	<b>1.12</b>	<b>1.18</b>
Bharat Electronics Ltd.	10,35,000	2,085.53	1.12	1.18
<b>Agricultural, Commercial &amp; Construction Vehicles</b>	<b>72,000</b>	<b>1,999.66</b>	<b>1.07</b>	<b>1.14</b>
Escorts Kubota Ltd.	72,000	1,999.66	1.07	1.14
<b>Auto Components</b>	<b>13,500</b>	<b>4,054.23</b>	<b>2.18</b>	<b>2.30</b>
Bosch Ltd.	13,500	4,054.23	2.18	2.30
<b>Automobiles</b>	<b>9,05,650</b>	<b>13,322.15</b>	<b>7</b>	<b>7.56</b>
Tata Motors Ltd.	4,17,650	4,146.43	2.23	2.35
Maruti Suzuki India Ltd.	27,000	3,402.09	1.83	1.93
Hero MotoCorp Ltd.	67,500	3,187.55	1.71	1.81
Tata Motors Ltd. - DVR	3,93,500	2,586.08	1.39	1.47
<b>Banks</b>	<b>51,24,600</b>	<b>37,071.14</b>	<b>20</b>	<b>21.04</b>
ICICI Bank Ltd.	11,97,000	13,086.80	7.02	7.43
HDFC Bank Ltd.	8,40,600	12,171.05	6.53	6.91
Kotak Mahindra Bank Ltd.	2,34,000	4,178.07	2.24	2.37
State Bank of India	4,05,000	3,047.02	1.64	1.73
Punjab National Bank	23,40,000	2,910.96	1.56	1.65
IndusInd Bank Ltd.	1,08,000	1,677.24	0.90	0.95
<b>Beverages</b>	<b>1,71,000</b>	<b>1,939.57</b>	<b>1.04</b>	<b>1.10</b>
United Spirits Ltd.	1,71,000	1,939.57	1.04	1.10
<b>Cement &amp; Cement Products</b>	<b>1,85,378</b>	<b>5,050.63</b>	<b>3</b>	<b>2.87</b>
Grasim Industries Ltd.	93,578	2,095.24	1.12	1.19
Ultratech Cement Ltd.	19,800	1,930.33	1.04	1.10
Birla Corporation Ltd.	72,000	1,025.06	0.55	0.58
<b>Construction</b>	<b>2,79,000</b>	<b>10,501.28</b>	<b>5.64</b>	<b>5.96</b>
Larsen & Toubro Ltd.	2,79,000	10,501.28	5.64	5.96
<b>Consumable Fuels</b>	<b>5,77,800</b>	<b>2,508.23</b>	<b>1.35</b>	<b>1.42</b>
Coal India Ltd.	5,77,800	2,508.23	1.35	1.42
<b>Diversified FMCG</b>	<b>16,65,000</b>	<b>8,784.43</b>	<b>4.71</b>	<b>4.99</b>
ITC Ltd.	15,75,000	6,746.51	3.62	3.83
Hindustan Unilever Ltd.	90,000	2,037.92	1.09	1.16
<b>Electrical Equipment</b>	<b>63,000</b>	<b>4,392.17</b>	<b>2.36</b>	<b>2.49</b>
Hitachi Energy India Ltd.	63,000	4,392.17	2.36	2.49
<b>Ferrous Metals</b>	<b>12,60,000</b>	<b>1,963.71</b>	<b>1.05</b>	<b>1.12</b>
Tata Steel Ltd.	12,60,000	1,963.71	1.05	1.12
<b>Finance</b>	<b>8,05,500</b>	<b>6,031.87</b>	<b>3</b>	<b>3.43</b>
Jio Financial Services Ltd.	6,48,000	2,292.30	1.23	1.30
Bajaj Finance Ltd.	31,500	2,282.25	1.22	1.30
Cholamandalam Investment & Finance Co. Ltd.	1,26,000	1,457.32	0.78	0.83
<b>Food Products</b>	<b>72,000</b>	<b>1,888.09</b>	<b>1.01</b>	<b>1.07</b>
Nestle India Ltd.	72,000	1,888.09	1.01	1.07
<b>Gas</b>	<b>11,70,000</b>	<b>2,118.29</b>	<b>1.14</b>	<b>1.20</b>
GAIL (India) Ltd.	11,70,000	2,118.29	1.14	1.20
<b>Insurance</b>	<b>2,34,000</b>	<b>3,726.16</b>	<b>2.00</b>	<b>2.12</b>
ICICI Lombard General Insurance Company Ltd.	1,17,000	1,970.87	1.06	1.12
SBI Life Insurance Co. Ltd.	1,17,000	1,755.29	0.94	1.00
<b>IT - Software</b>	<b>7,64,239</b>	<b>16,661.79</b>	<b>8.94</b>	<b>9.46</b>
Tata Consultancy Services Ltd.	2,15,239	8,343.31	4.48	4.74
Infosys Ltd.	3,42,000	5,123.33	2.75	2.91
HCL Technologies Ltd.	2,07,000	3,195.15	1.71	1.81
<b>Leisure Services</b>	<b>4,50,000</b>	<b>2,660.18</b>	<b>1.43</b>	<b>1.51</b>
The Indian Hotels Company Ltd.	4,50,000	2,660.18	1.43	1.51
<b>Oil</b>	<b>5,22,000</b>	<b>3,133.31</b>	<b>1.68</b>	<b>1.78</b>
Oil India Ltd.	5,22,000	3,133.31	1.68	1.78
<b>Petroleum Products</b>	<b>7,65,000</b>	<b>15,056.98</b>	<b>8</b>	<b>8.55</b>
Reliance Industries Ltd.	441000	13,105.20	7.03	7.44
Bharat Petroleum Corporation Ltd.	324000	1,951.78	1.05	1.11

**Baroda BNP Paribas Large Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>4,50,000</b>	<b>7,978.35</b>	<b>4</b>	<b>4.53</b>
Sun Pharmaceutical Industries Ltd.	2,25,000	3,646.24	1.96	2.07
Cipla Ltd.	1,53,000	2,290.33	1.23	1.30
Divi's Laboratories Ltd.	54,000	1,860.46	1.00	1.06
Zydus Lifesciences Ltd.	18,000	181.32	0.10	0.10
<b>Power</b>	<b>48,87,000</b>	<b>7,575.73</b>	<b>4</b>	<b>4.31</b>
NHPC Ltd.	34,65,000	3,108.11	1.67	1.76
NTPC Ltd.	9,00,000	3,022.20	1.62	1.72
Power Grid Corporation of India Ltd.	5,22,000	1,445.42	0.78	0.83
<b>Retailing</b>	<b>19,45,800</b>	<b>9,278.31</b>	<b>4.98</b>	<b>5.27</b>
Trent Ltd.	1,03,500	4,086.18	2.19	2.32
Zomato Ltd.	18,00,000	3,277.80	1.76	1.86
Avenue Supermarts Ltd.	42,300	1,914.33	1.03	1.09
<b>Telecom - Services</b>	<b>3,60,000</b>	<b>4,422.96</b>	<b>2.37</b>	<b>2.51</b>
Bharti Airtel Ltd.	3,60,000	4,422.96	2.37	2.51
<b>Industrial Manufacturing</b>	<b>4,940</b>	<b>1,911.15</b>	<b>1.03</b>	<b>1.09</b>
Honeywell Automation India Ltd.	4,940	1,911.15	1.03	1.09
<b>TOTAL</b>	<b>2,37,82,407</b>	<b>1,76,115.90</b>	<b>95</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Cement &amp; Cement Products</b>	<b>2,70,000</b>	<b>1,661.72</b>	<b>0.89</b>	<b>46.90</b>
Ambuja Cements Ltd. -25-APR-2024	2,70,000	1,661.72	0.89	46.90
<b>Electrical Equipment</b>	<b>7,56,000</b>	<b>1,881.31</b>	<b>1.01</b>	<b>53.10</b>
Bharat Heavy Electricals Ltd. -25-APR-2024	7,56,000	1,881.31	1.01	53.10
<b>TOTAL</b>	<b>10,26,000</b>	<b>3,543.03</b>	<b>1.90</b>	<b>100.00</b>
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>5,00,000</b>	<b>499.39</b>	<b>0.27</b>	<b>30.37</b>
6.69% Government of India (27/06/2024)	5,00,000	499.39	0.27	30.37
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>12,00,000</b>	<b>1,145.05</b>	<b>0.61</b>	<b>69.63</b>
364 Days Treasury Bills (05/12/2024)	12,00,000	1,145.05	0.61	69.63
<b>TOTAL</b>	<b>17,00,000</b>	<b>1,644.44</b>	<b>1</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>8,064.72</b>	<b>4.33</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,89,368.09</b>	<b>102</b>	
<b>OTHER CURRENT ASSETS</b>		<b>-2,035.01</b>	<b>-1.11</b>	
<b>TOTAL ASSETS</b>		<b>1,87,333.08</b>	<b>100.53</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>988.13</b>	<b>0.53</b>	
<b>NET ASSETS</b>		<b>1,86,344.95</b>	<b>100.00</b>	



**Baroda BNP Paribas Liquid Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Cement &amp; Cement Products</b>	<b>1,250</b>	<b>12,490.80</b>	<b>2.33</b>	<b>100.00</b>
7.64% Ultratech Cement Ltd. (04/06/2024)	1,250	12,490.80	2.33	100.00
<b>TOTAL</b>	<b>1,250</b>	<b>12,490.80</b>	<b>2.33</b>	<b>100.00</b>
<b>CERTIFICATE OF DEPOSITS</b>				
<b>Banks</b>	<b>36,600</b>	<b>1,80,811.96</b>	<b>33.69</b>	<b>100.01</b>
State Bank of India (17/05/2024)	6,600	32,689.80	6.09	18.08
Punjab National Bank (13/06/2024)	6,000	29,554.35	5.51	16.35
Kotak Mahindra Bank Ltd. (24/05/2024)	5,000	24,731.03	4.61	13.68
Canara Bank (22/05/2024)	4,000	19,791.22	3.69	10.95
HDFC Bank Ltd. (04/06/2024)	4,000	19,738.70	3.68	10.92
ICICI Bank Ltd. (13/06/2024)	4,000	19,704.24	3.67	10.90
HDFC Bank Ltd. (28/05/2024)	3,500	17,293.40	3.22	9.56
Axis Bank Ltd. (17/05/2024)	1,500	7,429.31	1.38	4.11
Kotak Mahindra Bank Ltd. (30/05/2024)	1,000	4,939.95	0.92	2.73
Kotak Mahindra Bank Ltd. (22/05/2024)	500	2,474.11	0.46	1.37
Kotak Mahindra Bank Ltd. (07/06/2024)	500	2,465.85	0.46	1.36
<b>TOTAL</b>	<b>36,600</b>	<b>1,80,811.96</b>	<b>34</b>	<b>100.01</b>
<b>COMMERCIAL PAPERS</b>				
<b>Capital Markets</b>	<b>5,000</b>	<b>24,897.78</b>	<b>5</b>	<b>7.87</b>
HDFC Securities Ltd. (22/04/2024)	3,000	14,932.10	2.78	4.72
Motilal Oswal Financial Services Ltd. (16/04/2024)	2,000	9,965.68	1.86	3.15
<b>Construction</b>	<b>6,000</b>	<b>29,568.18</b>	<b>5.51</b>	<b>9.35</b>
Larsen & Toubro Ltd. (10/06/2024)	6,000	29,568.18	5.51	9.35
<b>Finance</b>	<b>47,000</b>	<b>2,32,604.72</b>	<b>43.34</b>	<b>73.55</b>
LIC Housing Finance Ltd. (28/05/2024)	8,000	39,521.68	7.36	12.50
Export-Import Bank of India (22/05/2024)	6,000	29,690.94	5.53	9.39
Small Industries Development Bank of India (05/06/2024)	5,000	24,667.30	4.60	7.80
Bajaj Finance Ltd. (23/04/2024)	4,000	19,907.00	3.71	6.29
Aditya Birla Finance Ltd. (29/04/2024)	4,000	19,880.90	3.70	6.29
National Bank for Agriculture and Rural Development (24/05/2024)	4,000	19,784.54	3.69	6.26
National Bank for Agriculture and Rural Development (05/06/2024)	4,000	19,732.76	3.68	6.24
Deutsche Investments India Pvt. Ltd. (15/04/2024)	2,500	12,461.15	2.32	3.94
Export-Import Bank of India (07/05/2024)	2,000	9,927.06	1.85	3.14
Piramal Capital & Housing Finance Ltd. (07/05/2024)	2,000	9,911.77	1.85	3.13
Piramal Capital & Housing Finance Ltd. (22/05/2024)	2,000	9,875.47	1.84	3.12
Barclays Investments and Loans (India) Ltd. (10/06/2024)	2,000	9,843.69	1.83	3.11
Muthoot Finance Ltd. (30/05/2024)	1,500	7,400.46	1.38	2.34
<b>Retailing</b>	<b>5,900</b>	<b>29,173.49</b>	<b>5.43</b>	<b>9.22</b>
Reliance Retail Ventures Ltd. (24/05/2024)	5,900	29,173.49	5.43	9.22
<b>TOTAL</b>	<b>63,900</b>	<b>3,16,244.17</b>	<b>59</b>	<b>99.99</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>12,25,00,000</b>	<b>1,21,463.49</b>	<b>22.63</b>	<b>100.00</b>
91 Days Treasury Bills (06/06/2024)	5,00,00,000	49,385.85	9.20	40.65
91 Days Treasury Bills (02/05/2024)	3,25,00,000	32,316.12	6.02	26.61
91 Days Treasury Bills (09/05/2024)	2,50,00,000	24,826.83	4.63	20.44
91 Days Treasury Bills (25/04/2024)	1,50,00,000	14,934.69	2.78	12.30
<b>TOTAL</b>	<b>12,25,00,000</b>	<b>1,21,463.49</b>	<b>22.63</b>	<b>100.00</b>
<b>ALTERNATIVE INVESTMENT FUNDS</b>				
<b>CDMDF</b>	<b>16,234</b>	<b>1,653.53</b>	<b>0.31</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	16,234	1,653.53	0.31	100.00
<b>TOTAL</b>	<b>16,234</b>	<b>1,653.53</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP) etc.</b>		<b>14.07</b>	<b>0.00</b>	
<b>TOTAL INVESTMENTS</b>		<b>6,32,678.02</b>	<b>118</b>	
<b>OTHER CURRENT ASSETS</b>		<b>3,208.00</b>	<b>0.58</b>	
<b>TOTAL ASSETS</b>		<b>6,35,886.02</b>	<b>118.46</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>99,110.91</b>	<b>18.46</b>	
<b>NET ASSETS</b>		<b>5,36,775.11</b>	<b>100.00</b>	

**Baroda BNP Paribas Low Duration Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Finance</b>	<b>82,670</b>	<b>4,985.37</b>	<b>25.59</b>	<b>64.96</b>
8.5% JM Financial Products Ltd. (16/05/2025)	70	691.03	3.55	9.00
8.8% Piramal Capital & Housing Finance Ltd. (30/12/2024)	500	500.36	2.57	6.52
7.13% Power Finance Corporation Ltd. (08/08/2025)	100	993.05	5.10	12.94
9% Shriram Finance Ltd. (24/06/2024)	1,000	1,001.12	5.14	13.04
8.9% Bharti Telecom Ltd. (04/12/2025)	1,000	1,000.45	5.13	13.04
9.22% 360 One Prime Ltd. (18/07/2025)	80,000	799.36	4.10	10.42
<b>Petroleum Products</b>	<b>100</b>	<b>996.48</b>	<b>5.11</b>	<b>12.98</b>
7.4% Reliance Industries Ltd. (25/04/2025)	100	996.48	5.11	12.98
<b>Realty</b>	<b>800</b>	<b>1,692.95</b>	<b>9</b>	<b>22.06</b>
6.25% Embassy Office Parks Reit (18/10/2024)	100	991.35	5.09	12.92
8.02% Mindspace Business Parks Reit (13/04/2026)	700	701.60	3.60	9.14
<b>TOTAL</b>	<b>83,570</b>	<b>7,674.80</b>	<b>39</b>	<b>100.00</b>
<b><u>CERTIFICATE OF DEPOSITS</u></b>				
<b>Banks</b>	<b>1,640</b>	<b>7,840.40</b>	<b>40.24</b>	<b>94.36</b>
HDFC Bank Ltd. (13/09/2024)	280	1,353.65	6.95	16.29
Kotak Mahindra Bank Ltd. (27/09/2024)	300	1,446.79	7.42	17.41
ICICI Bank Ltd. (18/09/2024)	280	1,352.53	6.94	16.28
IndusInd Bank Ltd. (26/12/2024)	200	946.60	4.86	11.39
Canara Bank (16/01/2025)	140	660.34	3.39	7.95
Punjab National Bank (31/01/2025)	240	1,128.34	5.79	13.58
Axis Bank Ltd. (29/11/2024)	200	952.15	4.89	11.46
<b>Finance</b>	<b>100</b>	<b>467.59</b>	<b>2.40</b>	<b>5.64</b>
Small Industries Development Bank of India (27/02/2025)	100	467.59	2.40	5.64
<b>TOTAL</b>	<b>1,740</b>	<b>8,307.99</b>	<b>42.64</b>	<b>100.00</b>
<b><u>GOVERNMENT FIXED RATE BONDS</u></b>				
<b>Central &amp; State Government Securities</b>	<b>17,00,000</b>	<b>1,703.37</b>	<b>9</b>	<b>100.00</b>
7.08% State Government of Karnataka (14/12/2026)	5,00,000	496.97	2.55	29.18
7.38% Government of India (20/06/2027)	7,00,000	706.37	3.62	41.47
7.06% Government of India (10/04/2028)	5,00,000	500.03	2.57	29.35
<b>TOTAL</b>	<b>17,00,000</b>	<b>1,703.37</b>	<b>8.74</b>	<b>100.00</b>
<b><u>ALTERNATIVE INVESTMENT FUNDS</u></b>				
<b>CDMDF</b>	<b>466</b>	<b>47.43</b>	<b>0.24</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	466	47.43	0.24	100.00
<b>TOTAL</b>	<b>466</b>	<b>47.43</b>	<b>0</b>	<b>100.00</b>
<b><u>TREASURY BILLS</u></b>				
<b>Government Of India</b>	<b>5,00,000</b>	<b>485.31</b>	<b>2.49</b>	<b>100.00</b>
182 Days Treasury Bills (05/09/2024)	5,00,000	485.31	2.49	100.00
<b>TOTAL</b>	<b>5,00,000</b>	<b>485.31</b>	<b>2</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>1,087.56</b>	<b>5.58</b>	
<b>TOTAL INVESTMENTS</b>		<b>19,306.46</b>	<b>99</b>	
<b>OTHER CURRENT ASSETS</b>		<b>361.78</b>	<b>1.85</b>	
<b>TOTAL ASSETS</b>		<b>19,668.24</b>	<b>100.93</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>181.35</b>	<b>0.93</b>	
<b>NET ASSETS</b>		<b>19,486.89</b>	<b>100.00</b>	

**Baroda BNP Paribas Medium Duration Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Banks</b>	<b>10</b>	<b>97.16</b>	<b>3.49</b>	<b>4.79</b>
6.24% State Bank of India (20/09/2030)	10	97.16	3.49	4.79
<b>Construction</b>	<b>20</b>	<b>207.02</b>	<b>7.45</b>	<b>10.21</b>
8.37% National Highways Authority of India (20/01/2029)	20	207.02	7.45	10.21
<b>Finance</b>	<b>595</b>	<b>1,011.41</b>	<b>36.37</b>	<b>49.90</b>
8.5% JM Financial Products Ltd. (16/05/2025)	20	197.44	7.10	9.74
8.8% REC Ltd. (22/01/2029)	25	263.85	9.49	13.02
7.62% National Bank for Agriculture and Rural Development (31/01/2028)	150	149.94	5.39	7.40
8.8% Piramal Capital & Housing Finance Ltd. (30/12/2024)	200	200.15	7.20	9.87
8.85% Muthoot Finance Ltd. (20/12/2028)	200	200.03	7.19	9.87
<b>Other Consumer Services</b>	<b>20</b>	<b>210.28</b>	<b>7.56</b>	<b>10.37</b>
8.95% Food Corporation of India (01/03/2029)	20	210.28	7.56	10.37
<b>Petroleum Products</b>	<b>150</b>	<b>151.10</b>	<b>5.43</b>	<b>7.45</b>
7.74% Hindustan Petroleum Corporation Ltd. (02/03/2028)	150	151.10	5.43	7.45
<b>Other Consumer Services</b>	<b>111</b>	<b>204.96</b>	<b>7</b>	<b>10.12</b>
7.89% Power Grid Corporation of India Ltd. (09/03/2027)	11	111.19	4.00	5.49
7.56% Power Grid Corporation of India Ltd. (31/03/2033)	100	93.77	3.37	4.63
<b>Telecom – Services</b>	<b>15</b>	<b>144.94</b>	<b>5.21</b>	<b>7.15</b>
6.79% Bharat Sanchar Nigam Ltd. (23/09/2030)	15	144.94	5.21	7.15
<b>TOTAL</b>	<b>921</b>	<b>2,026.87</b>	<b>73</b>	<b>99.99</b>
<b><u>GOVERNMENT FIXED RATE BONDS</u></b>				
<b>Central &amp; State Government Securities</b>	<b>6,00,000</b>	<b>589.10</b>	<b>21.19</b>	<b>100.00</b>
6.91% State Government of Maharashtra (15/09/2033)	4,00,000	387.57	13.94	65.79
7.38% Government of India (20/06/2027)	1,00,000	100.91	3.63	17.13
7.17% Government of India (17/04/2030)	50,000	50.24	1.81	8.53
7.18% Government of India (24/07/2037)	50,000	50.38	1.81	8.55
<b>TOTAL</b>	<b>6,00,000</b>	<b>589.10</b>	<b>21.19</b>	<b>100.00</b>
<b><u>ALTERNATIVE INVESTMENT FUNDS</u></b>				
<b>CDMDF</b>	<b>90</b>	<b>9.19</b>	<b>0</b>	<b>100.00</b>
6.24% State Bank of India (20/09/2030)	90	9.19	0.33	100.00
<b>TOTAL</b>	<b>90</b>	<b>9.19</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>109.83</b>	<b>3.95</b>	
<b>TOTAL INVESTMENTS</b>		<b>2,734.99</b>	<b>98</b>	
<b>OTHER CURRENT ASSETS</b>		<b>53.38</b>	<b>1.94</b>	
<b>TOTAL ASSETS</b>		<b>2,788.37</b>	<b>100.29</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>8.01</b>	<b>0.29</b>	
<b>NET ASSETS</b>		<b>2,780.36</b>	<b>100.00</b>	

**Baroda BNP Paribas Mid Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Agricultural, Commercial &amp; Construction Vehicles</b>	<b>16,90,000</b>	<b>4,718.36</b>	<b>2.64</b>	<b>2.74</b>
Ashok Leyland Ltd.	16,20,000	2,774.25	1.55	1.61
Escorts Kubota Ltd.	70,000	1,944.11	1.09	1.13
<b>Auto Components</b>	<b>21,83,000</b>	<b>12,371.15</b>	<b>6.91</b>	<b>7.19</b>
Schaeffler India Ltd.	90,000	2,530.22	1.41	1.47
Exide Industries Ltd.	7,00,000	2,131.85	1.19	1.24
Jtekt India Ltd.	12,14,000	2,126.32	1.19	1.23
ZF Commercial Vehicle Control Systems India Ltd.	13,000	1,973.52	1.10	1.15
Bharat Forge Ltd.	1,60,000	1,807.36	1.01	1.05
Bosch Ltd.	6,000	1,801.88	1.01	1.05
<b>Automobiles</b>	<b>2,52,500</b>	<b>6,525.87</b>	<b>3.64</b>	<b>3.78</b>
TVS Motor Company Ltd.	2,10,000	4,518.89	2.52	2.62
Hero MotoCorp Ltd.	42,500	2,006.98	1.12	1.16
<b>Banks</b>	<b>51,00,000</b>	<b>13,979.50</b>	<b>7.81</b>	<b>8.11</b>
Indian Bank	9,00,000	4,686.30	2.62	2.72
The Federal Bank Ltd.	24,00,000	3,604.80	2.01	2.09
RBL Bank Ltd.	14,00,000	3,364.20	1.88	1.95
Canara Bank	4,00,000	2,324.20	1.30	1.35
<b>Beverages</b>	<b>90,000</b>	<b>1,562.36</b>	<b>1</b>	<b>0.91</b>
United Breweries Ltd.	90,000	1,562.36	0.87	0.91
<b>Cement &amp; Cement Products</b>	<b>6,20,000</b>	<b>5,233.89</b>	<b>2.93</b>	<b>3.04</b>
JK Lakshmi Cement Ltd.	3,20,000	2,802.24	1.57	1.63
The Ramco Cements Ltd.	3,00,000	2,431.65	1.36	1.41
<b>Chemicals &amp; Petrochemicals</b>	<b>65,000</b>	<b>2,024.30</b>	<b>1.13</b>	<b>1.18</b>
Navin Fluorine International Ltd.	65,000	2,024.30	1.13	1.18
<b>Consumer Durables</b>	<b>4,62,500</b>	<b>7,307.07</b>	<b>4.09</b>	<b>4.24</b>
Metro Brands Ltd.	2,60,000	3,000.27	1.68	1.74
Dixon Technologies (India) Ltd.	32,500	2,430.76	1.36	1.41
Voltas Ltd.	1,70,000	1,876.04	1.05	1.09
<b>Electrical Equipment</b>	<b>10,50,000</b>	<b>9,625.97</b>	<b>5.38</b>	<b>5.58</b>
Thermax Ltd.	1,10,000	4,611.59	2.58	2.67
Hitachi Energy India Ltd.	40,000	2,788.68	1.56	1.62
Bharat Heavy Electricals Ltd.	9,00,000	2,225.70	1.24	1.29
<b>Finance</b>	<b>24,75,000</b>	<b>17,662.17</b>	<b>9.86</b>	<b>10.25</b>
Sundaram Finance Ltd.	1,10,000	4,552.57	2.54	2.64
Shriram Finance Ltd.	1,60,000	3,775.68	2.11	2.19
LIC Housing Finance Ltd.	5,40,000	3,299.13	1.84	1.92
CRISIL Ltd.	35,000	1,773.80	0.99	1.03
Mahindra & Mahindra Financial Services Ltd.	6,30,000	1,756.44	0.98	1.02
Poonawalla Fincorp Ltd.	3,00,000	1,396.80	0.78	0.81
L&T Finance Holdings Ltd.	7,00,000	1,107.75	0.62	0.64
<b>Financial Technology (Fintech)</b>	<b>5,00,000</b>	<b>5,621.25</b>	<b>3.14</b>	<b>3.26</b>
PB Fintech Ltd.	5,00,000	5,621.25	3.14	3.26
<b>Food Products</b>	<b>1,65,094</b>	<b>1,669.93</b>	<b>0.93</b>	<b>0.97</b>
Hatsun Agro Product Ltd.	1,65,094	1,669.93	0.93	0.97
<b>Industrial Products</b>	<b>3,48,788</b>	<b>9,552.64</b>	<b>5.34</b>	<b>5.55</b>
AIA Engineering Ltd.	1,05,000	4,111.01	2.30	2.39
Ratnamani Metals & Tubes Ltd.	1,08,788	3,039.75	1.70	1.76
Supreme Industries Ltd.	45,000	1,904.49	1.06	1.11
RHI Magnesita India Ltd.	90,000	497.39	0.28	0.29
<b>IT - Software</b>	<b>4,82,000</b>	<b>12,167.54</b>	<b>6.80</b>	<b>7.06</b>
Persistent Systems Ltd.	1,00,000	3,984.55	2.23	2.31
KPIT Technologies Ltd.	2,60,000	3,864.64	2.16	2.24
Mphasis Ltd.	1,00,000	2,388.05	1.33	1.39
Oracle Financial Services Software Ltd.	22,000	1,930.30	1.08	1.12
<b>Leisure Services</b>	<b>10,00,000</b>	<b>5,911.50</b>	<b>3.30</b>	<b>3.43</b>
The Indian Hotels Company Ltd.	10,00,000	5,911.50	3.30	3.43
<b>Personal Products</b>	<b>1,23,500</b>	<b>5,977.63</b>	<b>3.34</b>	<b>3.47</b>
Procter & Gamble Hygiene and Health Care Ltd.	18,500	3,131.76	1.75	1.82
Colgate Palmolive (India) Ltd.	1,05,000	2,845.87	1.59	1.65

**Baroda BNP Paribas Mid Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Petroleum Products</b>	<b>4,00,000</b>	<b>1,902.60</b>	<b>1.06</b>	<b>1.10</b>
Hindustan Petroleum Corporation Ltd.	4,00,000	1,902.60	1.06	1.10
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>12,51,029</b>	<b>23,570.99</b>	<b>13.17</b>	<b>13.68</b>
Lupin Ltd.	3,20,000	5,173.76	2.89	3.00
Zydus Lifesciences Ltd.	4,67,529	4,709.65	2.63	2.73
Abbott India Ltd.	13,000	3,525.70	1.97	2.05
Alkem Laboratories Ltd.	47,500	2,347.45	1.31	1.36
JB Chemicals & Pharmaceuticals Ltd.	1,30,000	2,145.52	1.20	1.25
Glaxosmithkline Pharmaceuticals Ltd.	1,00,000	1,946.60	1.09	1.13
Sanofi India Ltd.	23,000	1,866.21	1.04	1.08
IPCA Laboratories Ltd.	1,50,000	1,856.10	1.04	1.08
<b>Power</b>	<b>66,00,000</b>	<b>7,396.80</b>	<b>4.14</b>	<b>4.29</b>
NHPC Ltd.	60,00,000	5,382.00	3.01	3.12
NTPC Ltd.	6,00,000	2,014.80	1.13	1.17
<b>Realty</b>	<b>1,75,000</b>	<b>4,869.90</b>	<b>2.72</b>	<b>2.83</b>
The Phoenix Mills Ltd.	1,75,000	4,869.90	2.72	2.83
<b>Retailing</b>	<b>15,15,000</b>	<b>7,089.60</b>	<b>3.96</b>	<b>4.12</b>
Trent Ltd.	1,15,000	4,540.20	2.54	2.64
Zomato Ltd.	14,00,000	2,549.40	1.42	1.48
<b>Transport Services</b>	<b>2,75,000</b>	<b>3,751.24</b>	<b>2.09</b>	<b>2.18</b>
Container Corporation of India Ltd.	2,50,000	2,205.25	1.23	1.28
Blue Dart Express Ltd.	25,000	1,545.99	0.86	0.90
<b>IT - Services</b>	<b>1,75,000</b>	<b>1,786.05</b>	<b>1.00</b>	<b>1.04</b>
Tata Technologies Ltd.	1,75,000	1,786.05	1.00	1.04
<b>TOTAL</b>	<b>2,69,98,411</b>	<b>1,72,278.31</b>	<b>96</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>10,00,000</b>	<b>968.05</b>	<b>0.54</b>	<b>100.00</b>
364 Days Treasury Bills (19/09/2024)	10,00,000	968.05	0.54	100.00
<b>TOTAL</b>	<b>10,00,000</b>	<b>968.05</b>	<b>0.54</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>6,086.80</b>	<b>3.40</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,79,333.16</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>426.24</b>	<b>0.22</b>	
<b>TOTAL ASSETS</b>		<b>1,79,759.40</b>	<b>100.41</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>728.60</b>	<b>0.41</b>	
<b>NET ASSETS</b>		<b>1,79,030.79</b>	<b>100.00</b>	

**Baroda BNP Paribas Money Market Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>CERTIFICATE OF DEPOSITS</u></b>				
<b>Banks</b>	<b>400</b>	<b>1,931.62</b>	<b>44.59</b>	<b>80.18</b>
HDFC Bank Ltd. (13/09/2024)	100	483.45	11.16	20.07
Kotak Mahindra Bank Ltd. (27/09/2024)	100	482.26	11.13	20.02
ICICI Bank Ltd. (18/09/2024)	100	483.05	11.15	20.05
Axis Bank Ltd. (19/09/2024)	100	482.86	11.15	20.04
<b>Finance</b>	<b>100</b>	<b>477.64</b>	<b>11.03</b>	<b>19.82</b>
National Bank for Agriculture and Rural Development (13/11/2024)	100	477.64	11.03	19.82
<b>TOTAL</b>	<b>500</b>	<b>2,409.26</b>	<b>55.62</b>	<b>100.00</b>
<b><u>COMMERCIAL PAPERS</u></b>				
<b>Finance</b>	<b>100</b>	<b>477.27</b>	<b>11.02</b>	<b>100.00</b>
Kotak Mahindra Prime Ltd. (05/11/2024)	100	477.27	11.02	100.00
<b>TOTAL</b>	<b>100</b>	<b>477.27</b>	<b>11.02</b>	<b>100.00</b>
<b><u>ALTERNATIVE INVESTMENT FUNDS</u></b>				
<b>CDMDF</b>	<b>351</b>	<b>35.77</b>	<b>0.83</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	351	35.77	0.83	100.00
<b>TOTAL</b>	<b>351</b>	<b>35.77</b>	<b>0.83</b>	<b>100.00</b>
<b><u>TREASURY BILLS</u></b>				
<b>Government Of India</b>	<b>5,00,000</b>	<b>485.31</b>	<b>11.20</b>	<b>100.00</b>
182 Days Treasury Bills (05/09/2024)	5,00,000	485.31	11.20	100.00
<b>TOTAL</b>	<b>5,00,000</b>	<b>485.31</b>	<b>11.20</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>904.26</b>	<b>20.88</b>	
<b>TOTAL INVESTMENTS</b>		<b>4,311.87</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>23.89</b>	<b>0.54</b>	
<b>TOTAL ASSETS</b>		<b>4,335.76</b>	<b>100.09</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>4.06</b>	<b>0.09</b>	
<b>NET ASSETS</b>		<b>4,331.70</b>	<b>100.00</b>	

**Baroda BNP Paribas Multi Asset Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Agricultural, Commercial &amp; Construction Vehicles</b>	<b>58,500</b>	<b>1,624.72</b>	<b>1.38</b>	<b>1.96</b>
Escorts Kubota Ltd.	58,500	1,624.72	1.38	1.96
<b>Auto Components</b>	<b>9,000</b>	<b>2,702.82</b>	<b>2.30</b>	<b>3.26</b>
Bosch Ltd.	9,000	2,702.82	2.30	3.26
<b>Automobiles</b>	<b>2,41,300</b>	<b>4,278.72</b>	<b>4</b>	<b>5.16</b>
Hero MotoCorp Ltd.	60,300	2,847.55	2.43	3.44
Tata Motors Ltd. - DVR	1,09,000	716.35	0.61	0.86
Tata Motors Ltd.	72,000	714.82	0.61	0.86
<b>Banks</b>	<b>13,32,000</b>	<b>15,673.63</b>	<b>13.36</b>	<b>18.87</b>
HDFC Bank Ltd.	4,95,000	7,167.11	6.11	8.60
ICICI Bank Ltd.	6,48,000	7,084.58	6.04	8.55
State Bank of India	1,89,000	1,421.94	1.21	1.72
<b>Cement &amp; Cement Products</b>	<b>1,10,504</b>	<b>2,856.61</b>	<b>2.44</b>	<b>3.45</b>
Grasim Industries Ltd.	65,504	1,466.66	1.25	1.77
Ultratech Cement Ltd.	9,000	877.42	0.75	1.06
Birla Corporation Ltd.	36,000	512.53	0.44	0.62
<b>Chemicals &amp; Petrochemicals</b>	<b>41,760</b>	<b>2,676.34</b>	<b>2.28</b>	<b>3.23</b>
Linde India Ltd.	41,760	2,676.34	2.28	3.23
<b>Construction</b>	<b>1,71,000</b>	<b>6,436.27</b>	<b>5.48</b>	<b>7.77</b>
Larsen & Toubro Ltd.	1,71,000	6,436.27	5.48	7.77
<b>Consumer Durables</b>	<b>54,000</b>	<b>2,052.97</b>	<b>1.75</b>	<b>2.48</b>
Titan Company Ltd.	54,000	2,052.97	1.75	2.48
<b>Diversified FMCG</b>	<b>72,000</b>	<b>1,630.33</b>	<b>1.39</b>	<b>1.97</b>
Hindustan Unilever Ltd.	72,000	1,630.33	1.39	1.97
<b>Electrical Equipment</b>	<b>2,91,600</b>	<b>2,173.60</b>	<b>2</b>	<b>2.63</b>
Hitachi Energy India Ltd.	21,600	1,505.89	1.28	1.82
Bharat Heavy Electricals Ltd.	2,70,000	667.71	0.57	0.81
<b>Finance</b>	<b>3,65,400</b>	<b>2,905.22</b>	<b>2</b>	<b>3.51</b>
Bajaj Finance Ltd.	23,400	1,695.39	1.44	2.05
Jio Financial Services Ltd.	3,42,000	1,209.83	1.03	1.46
<b>Food Products</b>	<b>72,000</b>	<b>1,888.09</b>	<b>1.61</b>	<b>2.28</b>
Nestle India Ltd.	72,000	1,888.09	1.61	2.28
<b>Gas</b>	<b>3,60,000</b>	<b>651.78</b>	<b>0.56</b>	<b>0.79</b>
GAIL (India) Ltd.	3,60,000	651.78	0.56	0.79
<b>IT - Software</b>	<b>4,25,700</b>	<b>9,638.13</b>	<b>8.21</b>	<b>11.63</b>
Tata Consultancy Services Ltd.	1,26,000	4,884.14	4.16	5.89
Infosys Ltd.	2,70,000	4,044.74	3.45	4.88
Mphasis Ltd.	29,700	709.25	0.60	0.86
<b>Leisure Services</b>	<b>3,24,000</b>	<b>1,829.21</b>	<b>2</b>	<b>2.21</b>
The Indian Hotels Company Ltd.	2,07,000	1,223.68	1.04	1.48
Juniper Hotels Ltd.	1,17,000	605.53	0.52	0.73
<b>Petroleum Products</b>	<b>2,97,000</b>	<b>8,825.95</b>	<b>7.52</b>	<b>10.65</b>
Reliance Industries Ltd.	2,97,000	8,825.95	7.52	10.65
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>2,61,000</b>	<b>4,073.90</b>	<b>3.47</b>	<b>4.92</b>
Sun Pharmaceutical Industries Ltd.	1,35,000	2,187.74	1.86	2.64
Cipla Ltd.	1,26,000	1,886.16	1.61	2.28
<b>Power</b>	<b>19,35,000</b>	<b>5,140.71</b>	<b>4.38</b>	<b>6.20</b>
NLC India Ltd.	12,60,000	2,874.06	2.45	3.47
NTPC Ltd.	6,75,000	2,266.65	1.93	2.73
<b>Retailing</b>	<b>72,000</b>	<b>2,842.56</b>	<b>2.42</b>	<b>3.43</b>
Trent Ltd.	72,000	2,842.56	2.42	3.43
<b>Telecom - Services</b>	<b>2,43,000</b>	<b>2,985.50</b>	<b>2.54</b>	<b>3.60</b>
Bharti Airtel Ltd.	243000	2,985.50	2.54	3.60
<b>TOTAL</b>	<b>67,36,764</b>	<b>82,887.06</b>	<b>71</b>	<b>100.00</b>

**Baroda BNP Paribas Multi Asset Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

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<b><u>REAL ESTATE INVESTMENT TRUST(REITs)</u></b>				
<b>Realty</b>	<b>5,94,059</b>	<b>1,513.07</b>	<b>1.29</b>	<b>100.00</b>
Brookfield India Real Estate Trust	5,94,059	1,513.07	1.29	100.00
<b>TOTAL</b>	<b>5,94,059</b>	<b>1,513.07</b>	<b>1</b>	<b>100.00</b>
<b><u>INFRASTRUCTURE INVESTMENT TRUST</u></b>				
<b>Construction</b>	<b>1,10,014</b>	<b>121.02</b>	<b>0.10</b>	<b>19.38</b>
Bharat Highways Invit	1,10,014	121.02	0.10	19.38
<b>services</b>	<b>5,00,000</b>	<b>503.30</b>	<b>0.43</b>	<b>80.62</b>
Intelligent Supply Chain Infrastructure Trust	5,00,000	503.30	0.43	80.62
<b>TOTAL</b>	<b>6,10,014</b>	<b>624.32</b>	<b>1</b>	<b>100.00</b>
<b><u>DERIVATIVES</u></b>				
<b>Consumable Fuels</b>	<b>2,07,900</b>	<b>910.29</b>	<b>0.78</b>	<b>300.32</b>
Coal India Ltd. -25-APR-2024	2,07,900	910.29	0.78	300.32
<b>DERIVATIVES</b>	<b>(2,700)</b>	<b>(607.18)</b>	<b>(0.52)</b>	<b>-200.32</b>
National Stock Exchange of India Ltd. -25-APR-2024	(2,700)	(607.18)	-0.52	-200.32
<b>TOTAL</b>	<b>2,05,200</b>	<b>303.11</b>	<b>0</b>	<b>100.00</b>
<b><u>CERTIFICATE OF DEPOSITS</u></b>				
<b>Banks</b>	<b>360</b>	<b>1,698.01</b>	<b>1.45</b>	<b>54.23</b>
Canara Bank (16/01/2025)	360	1,698.01	1.45	54.23
<b>Finance</b>	<b>300</b>	<b>1,432.93</b>	<b>1.22</b>	<b>45.77</b>
National Bank for Agriculture and Rural Development (13/11/2024)	300	1,432.93	1.22	45.77
<b>TOTAL</b>	<b>660</b>	<b>3,130.94</b>	<b>3</b>	<b>100.00</b>
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Finance</b>	<b>2,950</b>	<b>5,202.74</b>	<b>4.43</b>	<b>77.57</b>
7.97% Tata Capital Housing Finance Ltd. (03/11/2025)	250	2,498.34	2.13	37.25
7.79% Small Industries Development Bank of India (14/05/2027)	1,700	1,705.87	1.45	25.43
8.85% Muthoot Finance Ltd. (30/01/2029)	1,000	998.53	0.85	14.89
<b>Realty</b>	<b>1,500</b>	<b>1,504.80</b>	<b>1.28</b>	<b>22.43</b>
8.03% Mindspace Business Parks Reit (10/12/2026)	1,500	1,504.80	1.28	22.43
<b>TOTAL</b>	<b>4,450</b>	<b>6,707.54</b>	<b>6</b>	<b>100.00</b>
<b><u>EXCHANGE TRADED FUNDS (ETFs)</u></b>				
<b>Mutual Fund Units</b>	<b>2,95,13,460</b>	<b>17,735.84</b>	<b>15.11</b>	<b>100.00</b>
NIPPON INDIA ETF GOLD BEES	1,19,25,000	6,750.74	5.75	38.06
Baroda BNP Paribas Gold ETF	92,18,460	6,102.62	5.20	34.41
HDFC Gold ETF	64,35,000	3,752.25	3.20	21.16
ICICI PRUDENTIAL GOLD ETF	19,35,000	1,130.23	0.96	6.37
<b>TOTAL</b>	<b>2,95,13,460</b>	<b>17,735.84</b>	<b>15.11</b>	<b>100.00</b>
<b><u>TREASURY BILLS</u></b>				
<b>Government Of India</b>	<b>20,00,000</b>	<b>1,931.68</b>	<b>1.65</b>	<b>100.00</b>
364 Days Treasury Bills (24/10/2024)	15,00,000	1,442.48	1.23	74.67
182 Days Treasury Bills (25/07/2024)	5,00,000	489.20	0.42	25.33
<b>TOTAL</b>	<b>20,00,000</b>	<b>1,931.68</b>	<b>1.65</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>2,801.10</b>	<b>2.39</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,17,634.66</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>397.67</b>	<b>0.35</b>	
<b>TOTAL ASSETS</b>		<b>1,18,032.33</b>	<b>100.58</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>683.83</b>	<b>0.58</b>	
<b>NET ASSETS</b>		<b>1,17,348.50</b>	<b>100.00</b>	



**Baroda BNP Paribas Multi Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Aerospace &amp; Defense</b>	<b>17,50,000</b>	<b>3,526.25</b>	<b>1.54</b>	<b>1.61</b>
Bharat Electronics Ltd.	17,50,000	3,526.25	1.54	1.61
<b>Auto Components</b>	<b>40,12,000</b>	<b>6,247.76</b>	<b>2.74</b>	<b>2.84</b>
Bosch Ltd.	12,000	3,603.76	1.58	1.64
Motherson Sumi Wiring India Ltd.	40,00,000	2,644.00	1.16	1.20
<b>Automobiles</b>	<b>6,78,000</b>	<b>9,257.91</b>	<b>4.05</b>	<b>4.22</b>
TVS Motor Company Ltd.	2,18,000	4,691.03	2.05	2.14
Tata Motors Ltd.	4,60,000	4,566.88	2.00	2.08
<b>Banks</b>	<b>75,37,513</b>	<b>31,061.84</b>	<b>13.60</b>	<b>14.13</b>
ICICI Bank Ltd.	7,99,815	8,744.38	3.83	3.98
HDFC Bank Ltd.	4,49,736	6,511.73	2.85	2.96
IndusInd Bank Ltd.	3,00,000	4,659.00	2.04	2.12
Indian Bank	8,68,910	4,524.41	1.98	2.06
The Jammu & Kashmir Bank Ltd.	25,94,052	3,481.22	1.52	1.58
Punjab National Bank	25,25,000	3,141.10	1.38	1.43
<b>Beverages</b>	<b>1,93,900</b>	<b>3,350.11</b>	<b>1</b>	<b>1.53</b>
Radico Khaitan Ltd.	1,93,900	3,350.11	1.47	1.53
<b>Capital Markets</b>	<b>7,53,563</b>	<b>6,179.21</b>	<b>3</b>	<b>2.81</b>
BSE Ltd.	1,28,563	3,234.52	1.42	1.47
Nippon Life India Asset Management Ltd.	6,25,000	2,944.69	1.29	1.34
<b>Cement &amp; Cement Products</b>	<b>24,000</b>	<b>2,339.80</b>	<b>1.02</b>	<b>1.07</b>
Ultratech Cement Ltd.	24,000	2,339.80	1.02	1.07
<b>Chemicals &amp; Petrochemicals</b>	<b>58,338</b>	<b>3,738.79</b>	<b>1.64</b>	<b>1.70</b>
Linde India Ltd.	58,338	3,738.79	1.64	1.70
<b>Construction</b>	<b>1,58,897</b>	<b>5,980.72</b>	<b>2.62</b>	<b>2.72</b>
Larsen & Toubro Ltd.	1,58,897	5,980.72	2.62	2.72
<b>Consumable Fuels</b>	<b>8,00,000</b>	<b>3,472.80</b>	<b>1.52</b>	<b>1.58</b>
Coal India Ltd.	8,00,000	3,472.80	1.52	1.58
<b>Consumer Durables</b>	<b>60,000</b>	<b>4,487.55</b>	<b>1.96</b>	<b>2.04</b>
Dixon Technologies (India) Ltd.	60,000	4,487.55	1.96	2.04
<b>Diversified FMCG</b>	<b>1,49,000</b>	<b>0.01</b>	<b>0.00</b>	<b>0.00</b>
Amex Carb&Chem Ltd.	1,49,000	0.01	0.00	0.00
<b>Electrical Equipment</b>	<b>20,83,988</b>	<b>10,801.39</b>	<b>5</b>	<b>4.92</b>
Hitachi Energy India Ltd.	83,988	5,855.39	2.56	2.67
Bharat Heavy Electricals Ltd.	20,00,000	4,946.00	2.17	2.25
<b>Ferrous Metals</b>	<b>5,30,000</b>	<b>3,680.59</b>	<b>1.61</b>	<b>1.68</b>
Jindal Stainless Ltd.	5,30,000	3,680.59	1.61	1.68
<b>Finance</b>	<b>25,57,416</b>	<b>12,158.48</b>	<b>5</b>	<b>5.53</b>
Power Finance Corporation Ltd.	9,00,000	3,512.25	1.54	1.60
Can Fin Homes Ltd.	4,32,416	3,255.88	1.43	1.48
Mahindra & Mahindra Financial Services Ltd.	10,00,000	2,788.00	1.22	1.27
Cholamandalam Investment & Finance Co. Ltd.	2,25,000	2,602.35	1.14	1.18
<b>Financial Technology (Fintech)</b>	<b>3,00,000</b>	<b>3,372.75</b>	<b>1.48</b>	<b>1.54</b>
PB Fintech Ltd.	3,00,000	3,372.75	1.48	1.54
<b>Food Products</b>	<b>4,90,554</b>	<b>7,503.53</b>	<b>3</b>	<b>3.41</b>
Mrs. Bectors Food Specialities Ltd.	3,55,554	3,963.36	1.74	1.80
Nestle India Ltd.	1,35,000	3,540.17	1.55	1.61
<b>Healthcare Services</b>	<b>3,59,887</b>	<b>4,669.71</b>	<b>2.04</b>	<b>2.13</b>
Rainbow Children's Medicare Ltd.	3,59,887	4,669.71	2.04	2.13
<b>Industrial Products</b>	<b>2,74,865</b>	<b>8,345.88</b>	<b>4</b>	<b>3.80</b>
Ratnamani Metals & Tubes Ltd.	1,74,865	4,886.08	2.14	2.22
KEI Industries Ltd.	1,00,000	3,459.80	1.51	1.58
<b>IT - Software</b>	<b>6,93,185</b>	<b>15,212.08</b>	<b>6.66</b>	<b>6.93</b>
Mphasis Ltd.	2,40,000	5,731.32	2.51	2.61
Infosys Ltd.	3,40,000	5,093.37	2.23	2.32
Tata Consultancy Services Ltd.	1,13,185	4,387.39	1.92	2.00
<b>Leisure Services</b>	<b>17,87,248</b>	<b>10,566.54</b>	<b>4.62</b>	<b>4.81</b>
Juniper Hotels Ltd.	8,82,248	4,566.07	2.00	2.08
The Indian Hotels Company Ltd.	6,00,000	3,546.90	1.55	1.61
Westlife Foodworld Ltd.	3,05,000	2,453.57	1.07	1.12

**Baroda BNP Paribas Multi Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Petroleum Products</b>	<b>7,52,500</b>	<b>9,881.79</b>	<b>4.33</b>	<b>4.50</b>
Reliance Industries Ltd.	2,52,500	7,503.54	3.29	3.42
Hindustan Petroleum Corporation Ltd.	5,00,000	2,378.25	1.04	1.08
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>8,53,868</b>	<b>15,871.92</b>	<b>6.95</b>	<b>7.22</b>
Sun Pharmaceutical Industries Ltd.	3,40,000	5,509.87	2.41	2.51
JB Chemicals & Pharmaceuticals Ltd.	2,49,509	4,117.90	1.80	1.87
Alkem Laboratories Ltd.	65,000	3,212.30	1.41	1.46
Concord Biotech Ltd.	1,99,359	3,031.85	1.33	1.38
<b>Power</b>	<b>55,06,650</b>	<b>4,933.50</b>	<b>2</b>	<b>2.25</b>
NHPC Ltd.	55,00,000	4,933.50	2.16	2.25
Western Paques (India) Ltd.	6,650	0.00	0.00	0.00
<b>Realty</b>	<b>4,50,468</b>	<b>6,924.53</b>	<b>3</b>	<b>3.15</b>
The Phoenix Mills Ltd.	1,46,755	4,083.90	1.79	1.86
Brigade Enterprises Ltd.	3,03,713	2,840.63	1.24	1.29
<b>Retailing</b>	<b>42,63,000</b>	<b>11,152.23</b>	<b>5</b>	<b>5.08</b>
Zomato Ltd.	41,73,000	7,599.03	3.33	3.46
Trent Ltd.	90,000	3,553.20	1.56	1.62
<b>Telecom - Services</b>	<b>2,95,000</b>	<b>3,624.37</b>	<b>1.59</b>	<b>1.65</b>
Bharti Airtel Ltd.	2,95,000	3,624.37	1.59	1.65
<b>Textiles - Synthetic</b>	<b>14,750</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
SIV Industries Ltd.	14,750	0.00	0.00	0.00
<b>Industrial Manufacturing</b>	<b>5,50,733</b>	<b>5,544.30</b>	<b>2</b>	<b>2.52</b>
Tega Industries Ltd.	2,43,131	3,017.50	1.32	1.37
Jyoti CNC Automation Ltd.	3,07,602	2,526.80	1.11	1.15
<b>Commercial Services &amp; Supplies</b>	<b>2,32,273</b>	<b>5,783.17</b>	<b>3</b>	<b>2.63</b>
eClerx Services Ltd.	1,56,041	3,693.96	1.62	1.68
TeamLease Services Ltd.	76,232	2,089.21	0.91	0.95
<b>UnListed</b>				
<b>Other Consumer Services</b>	<b>35,000</b>	<b>0.00</b>	<b>0</b>	<b>0.00</b>
Accord Cotsyn Ltd.	25,000	0.00	0.00	0.00
Royal Industries Ltd.	10,000	0.00	0.00	0.00
<b>Software</b>	<b>8,000</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
DSQ Software Ltd.	8,000	0.00	0.00	0.00
<b>TOTAL</b>	<b>3,82,14,596</b>	<b>2,19,669.51</b>	<b>96</b>	<b>100.00</b>
<b>DERIVATIVES</b>				
<b>Banks</b>	<b>3,30,000</b>	<b>2,496.62</b>	<b>1.09</b>	<b>100.00</b>
State Bank of India -25-APR-2024	3,30,000	2,496.62	1.09	100.00
<b>TOTAL</b>	<b>3,30,000</b>	<b>2,496.62</b>	<b>1</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>10,180.02</b>	<b>4.46</b>	
<b>TOTAL INVESTMENTS</b>		<b>2,32,346.15</b>	<b>102</b>	
<b>OTHER CURRENT ASSETS</b>		<b>-1,086.66</b>	<b>-0.48</b>	
<b>TOTAL ASSETS</b>		<b>2,31,259.49</b>	<b>101.26</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>2,870.54</b>	<b>1.26</b>	
<b>NET ASSETS</b>		<b>2,28,388.95</b>	<b>100.00</b>	

**Baroda BNP Paribas NIFTY SDL December 2026 Index Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>GOVERNMENT FIXED RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>1,15,00,000</b>	<b>11,467.76</b>	<b>95.44</b>	<b>100.00</b>
7.24% State Government of Gujarat (28/12/2026)	50,00,000	4,986.36	41.50	43.49
7.28% State Government of Haryana (28/12/2026)	30,00,000	2,993.41	24.91	26.10
7.25% State Government of Maharashtra (28/12/2026)	25,00,000	2,494.53	20.76	21.75
7.07% State Government of Tamil Nadu (14/12/2026)	10,00,000	993.46	8.27	8.66
<b>TOTAL</b>	<b>1,15,00,000</b>	<b>11,467.76</b>	<b>95.44</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>441.87</b>	<b>3.68</b>	
<b>TOTAL INVESTMENTS</b>		<b>11,909.63</b>	<b>99.12</b>	
<b>OTHER CURRENT ASSETS</b>		<b>220.16</b>	<b>1.84</b>	
<b>TOTAL ASSETS</b>		<b>12,129.79</b>	<b>100.96</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>115.25</b>	<b>0.96</b>	
<b>NET ASSETS</b>		<b>12,014.54</b>	<b>100.00</b>	

**Baroda BNP Paribas NIFTY SDL December 2028 Index Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>GOVERNMENT FIXED RATE BONDS</u></b>				
<b>Central &amp; State Government Securities</b>	<b>42,99,000</b>	<b>4,417.75</b>	<b>96.18</b>	<b>100.00</b>
8.08% State Government of Maharashtra (26/12/2028)	13,49,000	1,385.69	30.17	31.36
8.08% State Government of Gujarat (26/12/2028)	10,00,000	1,027.70	22.37	23.26
8.18% State Government of Tamil Nadu (19/12/2028)	7,50,000	773.43	16.84	17.51
8.08% State Government of Tamil Nadu (26/12/2028)	7,00,000	719.45	15.66	16.29
8.08% State Government of Karnataka (26/12/2028)	3,50,000	359.65	7.83	8.14
7.37% Government of India (23/10/2028)	1,50,000	151.83	3.31	3.44
<b>TOTAL</b>	<b>42,99,000</b>	<b>4,417.75</b>	<b>96.18</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>81.40</b>	<b>1.77</b>	
<b>TOTAL INVESTMENTS</b>		<b>4,499.15</b>	<b>97.95</b>	
<b>OTHER CURRENT ASSETS</b>		<b>97.63</b>	<b>2.12</b>	
<b>TOTAL ASSETS</b>		<b>4,596.78</b>	<b>100.07</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>3.39</b>	<b>0.07</b>	
<b>NET ASSETS</b>		<b>4,593.39</b>	<b>100.00</b>	

**Baroda BNP Paribas Overnight Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>15,00,000</b>	<b>1,495.37</b>	<b>5.33</b>	<b>100.00</b>
91 Days Treasury Bills (11/04/2024)	5,00,000	499.09	1.78	33.38
91 Days Treasury Bills (18/04/2024)	5,00,000	498.46	1.78	33.33
182 Days Treasury Bills (25/04/2024)	5,00,000	497.82	1.77	33.29
<b>TOTAL</b>	<b>15,00,000</b>	<b>1,495.37</b>	<b>5.33</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>26,535.64</b>	<b>94.54</b>	
<b>TOTAL INVESTMENTS</b>		<b>28,031.01</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>145.58</b>	<b>0.52</b>	
<b>TOTAL ASSETS</b>		<b>28,176.59</b>	<b>100.39</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>108.94</b>	<b>0.39</b>	
<b>NET ASSETS</b>		<b>28,067.65</b>	<b>100.00</b>	

**Baroda BNP Paribas Short Duration Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>DEBENTURES AND BONDS</u></b>				
<b><u>Corporate Bond</u></b>				
<b>Finance</b>	<b>5,160</b>	<b>9,263.73</b>	<b>42.24</b>	<b>69.85</b>
7.62% Export-Import Bank of India (01/09/2026)	150	1,502.68	6.85	11.33
7.8% National Bank for Agriculture and Rural Development (15/03/2027)	1,200	1,204.14	5.49	9.08
7.54% Indian Railway Finance Corporation Ltd. (29/10/2027)	100	1,000.35	4.56	7.54
8.5% Nomura Capital (I) Pvt. Ltd. (21/10/2026)	1,000	999.49	4.56	7.54
7.64% REC Ltd. (30/06/2026)	1,000	999.46	4.56	7.54
7.22% National Housing Bank (23/07/2026)	1,000	994.01	4.53	7.49
8.5% JM Financial Products Ltd. (16/05/2025)	100	987.18	4.50	7.44
6.5% Tata Capital Housing Finance Ltd. (15/06/2026)	100	970.45	4.42	7.32
7.79% Small Industries Development Bank of India (19/04/2027)	500	501.61	2.29	3.78
8.41% Housing and Urban Development Corporation Ltd. (15/03/2029)	10	104.36	0.48	0.79
<b>Power</b>	<b>1,220</b>	<b>3,219.19</b>	<b>15</b>	<b>24.27</b>
7.89% Power Grid Corporation of India Ltd. (09/03/2027)	120	1,212.98	5.53	9.14
7.9% Jamnagar Utilities & Power Pvt. Ltd. (10/08/2028)	1,000	1,003.66	4.57	7.57
7.58% NTPC Ltd. (21/08/2026)	100	1,002.55	4.57	7.56
<b>Realty</b>	<b>80</b>	<b>781.27</b>	<b>4</b>	<b>5.89</b>
7.05% Embassy Office Parks Reit (18/10/2026)	80	781.27	3.56	5.89
<b>TOTAL</b>	<b>6,460</b>	<b>13,264.19</b>	<b>60</b>	<b>100.01</b>
<b><u>GOVERNMENT FIXED RATE BONDS</u></b>				
<b>Central &amp; State Government Securities</b>	<b>70,50,000</b>	<b>7,114.80</b>	<b>32</b>	<b>100.00</b>
7.37% Government of India (23/10/2028)	16,00,000	1,619.52	7.38	22.76
7.38% Government of India (20/06/2027)	15,00,000	1,513.65	6.90	21.27
7.32% Government of India (13/11/2030)	14,00,000	1,418.87	6.47	19.94
7.18% Government of India (14/08/2033)	13,00,000	1,311.11	5.98	18.43
7.61% State Government of Tamil Nadu (15/02/2027)	7,50,000	754.68	3.44	10.61
7.08% State Government of Karnataka (14/12/2026)	5,00,000	496.97	2.26	6.99
<b>TOTAL</b>	<b>70,50,000</b>	<b>7,114.80</b>	<b>32.43</b>	<b>100.00</b>
<b><u>ALTERNATIVE INVESTMENT FUNDS</u></b>				
<b>CDMDF</b>	<b>630</b>	<b>64.22</b>	<b>0</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	630	64.22	0.29	100.00
<b>TOTAL</b>	<b>630</b>	<b>64.22</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>543.82</b>	<b>2.48</b>	
<b>TOTAL INVESTMENTS</b>		<b>20,987.03</b>	<b>96</b>	
<b>OTHER CURRENT ASSETS</b>		<b>1,739.40</b>	<b>7.91</b>	
<b>TOTAL ASSETS</b>		<b>22,726.43</b>	<b>103.58</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>784.85</b>	<b>3.58</b>	
<b>NET ASSETS</b>		<b>21,941.58</b>	<b>100.00</b>	

**Baroda BNP Paribas Ultra Short Duration Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>DEBENTURES AND BONDS</b>				
<b>Corporate Bond</b>				
<b>Finance</b>	<b>1,58,900</b>	<b>20,249.39</b>	<b>21.59</b>	<b>64.87</b>
9% Shriram Finance Ltd. (24/06/2024)	5,500	5,506.16	5.87	17.64
5.74% REC Ltd. (20/06/2024)	500	4,975.78	5.31	15.94
7.4% LIC Housing Finance Ltd. (06/09/2024)	250	2,491.44	2.66	7.98
7.05% National Housing Bank (18/12/2024)	250	2,489.39	2.65	7.97
8.9% Bharti Telecom Ltd. (04/12/2025)	1,500	1,500.68	1.60	4.81
9.22% 360 One Prime Ltd. (18/07/2025)	1,00,000	999.21	1.07	3.20
8.5% JM Financial Products Ltd. (16/05/2025)	100	987.18	1.05	3.16
8.8% Piramal Capital & Housing Finance Ltd. (30/12/2024)	800	800.58	0.85	2.56
8.5% Piramal Capital & Housing Finance Ltd. (23/07/2024)	50,000	498.97	0.53	1.61
<b>Petroleum Products</b>	<b>150</b>	<b>1,494.71</b>	<b>2</b>	<b>4.79</b>
7.4% Reliance Industries Ltd. (25/04/2025)	150	1,494.71	1.59	4.79
<b>Power</b>	<b>1,250</b>	<b>5,509.30</b>	<b>6</b>	<b>17.64</b>
7.49% Power Grid Corporation of India Ltd. (25/10/2024)	1,000	2,995.28	3.19	9.59
9.3% Power Grid Corporation of India Ltd. (04/09/2024)	250	2,514.02	2.68	8.05
<b>Realty</b>	<b>400</b>	<b>3,965.40</b>	<b>4</b>	<b>12.70</b>
6.25% Embassy Office Parks Reit (18/10/2024)	400	3,965.40	4.23	12.70
<b>TOTAL</b>	<b>1,60,700.00</b>	<b>31,218.80</b>	<b>33.28</b>	<b>100.00</b>
<b>COMMERCIAL PAPERS</b>				
<b>Capital Markets</b>				
Motilal Oswal Financial Services Ltd. (23/08/2024)	400	1,933.74	2	50.32
	400	1,933.74	2.06	50.32
<b>Finance</b>	<b>400</b>	<b>1,909.07</b>	<b>2.04</b>	<b>49.68</b>
Kotak Mahindra Prime Ltd. (05/11/2024)	400	1,909.07	2.04	49.68
<b>TOTAL</b>	<b>800</b>	<b>3,842.81</b>	<b>4</b>	<b>100.00</b>
<b>CERTIFICATE OF DEPOSITS</b>				
<b>Banks</b>				
Kotak Mahindra Bank Ltd. (25/10/2024)	5,600	26,699.43	28.48	75.64
	1,000	4,795.62	5.11	13.59
HDFC Bank Ltd. (06/12/2024)	1,000	4,754.32	5.07	13.47
Axis Bank Ltd. (29/11/2024)	800	3,808.60	4.06	10.79
IndusInd Bank Ltd. (26/12/2024)	800	3,786.39	4.04	10.73
ICICI Bank Ltd. (29/10/2024)	500	2,396.26	2.56	6.79
ICICI Bank Ltd. (31/01/2025)	500	2,352.01	2.51	6.66
Axis Bank Ltd. (19/09/2024)	400	1,931.46	2.06	5.47
Punjab National Bank (31/01/2025)	260	1,222.37	1.30	3.46
HDFC Bank Ltd. (13/09/2024)	120	580.13	0.62	1.64
ICICI Bank Ltd. (18/09/2024)	120	579.66	0.62	1.64
ICICI Bank Ltd. (13/06/2024)	100	492.61	0.53	1.40
<b>Finance</b>	<b>1,800</b>	<b>8,597.77</b>	<b>9.17</b>	<b>24.36</b>
Small Industries Development Bank of India (27/02/2025)	700	3,273.14	3.49	9.27
National Bank for Agriculture and Rural Development (13/11/2024)	600	2,865.85	3.06	8.12
Small Industries Development Bank of India (21/06/2024)	500	2,458.78	2.62	6.97
<b>TOTAL</b>	<b>7,400</b>	<b>35,297.20</b>	<b>37.65</b>	<b>100.00</b>
<b>GOVERNMENT FLOATING RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>				
8.34% Government of India (22/09/2033)	17,50,000	1,779.54	1.90	100.00
	17,50,000	1,779.54	1.90	100.00
<b>TOTAL</b>	<b>17,50,000</b>	<b>1,779.54</b>	<b>1.90</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>				
182 Days Treasury Bills (05/09/2024)	15,00,000	1,455.93	2	100.00
	15,00,000	1,455.93	1.55	100.00
<b>TOTAL</b>	<b>15,00,000</b>	<b>1,455.93</b>	<b>2</b>	<b>100.00</b>
<b>ALTERNATIVE INVESTMENT FUNDS</b>				
<b>CDMDF</b>				
Corporate Debt Market Development Fund - A2 (26/10/2038)	2,644	269.26	0	100.00
	2,644	269.26	0.29	100.00
<b>TOTAL</b>	<b>2,644</b>	<b>269.26</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>15,688.23</b>	<b>16.73</b>	
<b>TOTAL INVESTMENTS</b>		<b>89,551.77</b>	<b>96</b>	
<b>OTHER CURRENT ASSETS</b>		<b>4,392.17</b>	<b>4.67</b>	
<b>TOTAL ASSETS</b>		<b>93,943.94</b>	<b>100.17</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>160.73</b>	<b>0.17</b>	
<b>NET ASSETS</b>		<b>93,783.21</b>	<b>100.00</b>	

**Baroda BNP Paribas Innovation Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>EQUITY SHARES</b>				
<b>Listed</b>				
<b>Aerospace &amp; Defense</b>	<b>56,200</b>	<b>1,869.77</b>	<b>1.90</b>	<b>2.29</b>
Hindustan Aeronautics Ltd.	56,200	1,869.77	1.90	2.29
<b>Agricultural Food &amp; other Products</b>	<b>1,80,500</b>	<b>1,978.64</b>	<b>2.01</b>	<b>2.43</b>
Tata Consumer Products Ltd.	1,80,500	1,978.64	2.01	2.43
<b>Auto Components</b>	<b>23,99,700</b>	<b>5,708.55</b>	<b>5.82</b>	<b>6.95</b>
Bosch Ltd.	9,700	2,913.04	2.97	3.52
Motherson Sumi Wiring India Ltd.	22,00,000	1,454.20	1.48	1.78
Sona Blw Precision Forgings Ltd.	1,90,000	1,341.31	1.37	1.65
<b>Automobiles</b>	<b>2,95,000</b>	<b>5,328.08</b>	<b>5.43</b>	<b>6.53</b>
TVS Motor Company Ltd.	1,33,000	2,861.96	2.91	3.51
Tata Motors Ltd.	1,39,000	1,379.99	1.41	1.69
Hero MotoCorp Ltd.	23,000	1,086.13	1.11	1.33
<b>Banks</b>	<b>2,55,000</b>	<b>2,787.92</b>	<b>2.84</b>	<b>3.42</b>
ICICI Bank Ltd.	2,55,000	2,787.92	2.84	3.42
<b>Capital Markets</b>	<b>2,96,000</b>	<b>4,159.76</b>	<b>4</b>	<b>5.10</b>
Computer Age Management Services Ltd.	58,000	1,691.08	1.72	2.07
BSE Ltd.	53,000	1,333.43	1.36	1.64
Kfin Technologies Ltd.	1,85,000	1,135.25	1.16	1.39
<b>Chemicals &amp; Petrochemicals</b>	<b>42,774</b>	<b>2,741.32</b>	<b>2.79</b>	<b>3.36</b>
Linde India Ltd.	42,774	2,741.32	2.79	3.36
<b>Consumer Durables</b>	<b>91,000</b>	<b>4,305.45</b>	<b>4</b>	<b>5.28</b>
Titan Company Ltd.	68,000	2,585.22	2.63	3.17
Dixon Technologies (India) Ltd.	23,000	1,720.23	1.75	2.11
<b>Diversified</b>	<b>4,964</b>	<b>1,548.44</b>	<b>1.58</b>	<b>1.90</b>
3M India Ltd.	4,964	1,548.44	1.58	1.90
<b>Electrical Equipment</b>	<b>8,88,609</b>	<b>7,859.69</b>	<b>8</b>	<b>9.64</b>
ABB India Ltd.	48,500	3,085.01	3.14	3.78
Hitachi Energy India Ltd.	40,109	2,796.28	2.85	3.43
Bharat Heavy Electricals Ltd.	8,00,000	1,978.40	2.01	2.43
<b>Fertilizers &amp; Agrochemicals</b>	<b>48,500</b>	<b>1,875.76</b>	<b>1.91</b>	<b>2.30</b>
PI Industries Ltd.	48,500	1,875.76	1.91	2.30
<b>Finance</b>	<b>17,000</b>	<b>1,231.69</b>	<b>1</b>	<b>1.51</b>
Bajaj Finance Ltd.	17,000	1,231.69	1.25	1.51
<b>Financial Technology (Fintech)</b>	<b>3,09,000</b>	<b>3,473.93</b>	<b>3.54</b>	<b>4.26</b>
PB Fintech Ltd.	3,09,000	3,473.93	3.54	4.26
<b>Food Products</b>	<b>64,000</b>	<b>1,678.30</b>	<b>2</b>	<b>2.06</b>
Nestle India Ltd.	64,000	1,678.30	1.71	2.06
<b>Industrial Products</b>	<b>1,03,500</b>	<b>1,312.74</b>	<b>1</b>	<b>1.61</b>
Carborundum Universal Ltd.	1,03,500	1,312.74	1.34	1.61
<b>IT - Software</b>	<b>7,14,482</b>	<b>11,216.43</b>	<b>11.41</b>	<b>13.75</b>
Tata Consultancy Services Ltd.	71,000	2,752.17	2.80	3.38
Infosys Ltd.	1,83,000	2,741.43	2.79	3.36
Oracle Financial Services Software Ltd.	20,482	1,797.11	1.83	2.20
Latent View Analytics Ltd.	3,04,000	1,543.56	1.57	1.89
KPIT Technologies Ltd.	96,000	1,426.94	1.45	1.75
Mphasis Ltd.	40,000	955.22	0.97	1.17
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>2,57,667</b>	<b>4,209.26</b>	<b>4.28</b>	<b>5.16</b>
Sun Pharmaceutical Industries Ltd.	1,45,000	2,349.80	2.39	2.88
JB Chemicals & Pharmaceuticals Ltd.	1,12,667	1,859.46	1.89	2.28
<b>Retailing</b>	<b>23,68,000</b>	<b>9,813.36</b>	<b>10</b>	<b>12.05</b>
Info Edge (India) Ltd.	68,000	3,802.56	3.87	4.67
Zomato Ltd.	19,50,000	3,550.95	3.62	4.36
Trent Ltd.	50,000	1,974.00	2.01	2.42
FSN E-Commerce Ventures Ltd.	3,00,000	485.85	0.49	0.60
<b>Telecom - Services</b>	<b>3,77,358</b>	<b>5,597.83</b>	<b>5.70</b>	<b>6.92</b>
Bharti Airtel Ltd.	2,54,358	3,125.04	3.18	3.86
Tata Communications Ltd.	1,23,000	2,472.79	2.52	3.06
<b>IT - Services</b>	<b>71,000</b>	<b>1,417.41</b>	<b>1</b>	<b>1.77</b>
Cyient Ltd.	71,000	1,417.41	1.44	1.77
<b>Industrial Manufacturing</b>	<b>1,12,269</b>	<b>1,393.37</b>	<b>1</b>	<b>1.71</b>
Tega Industries Ltd.	1,12,269	1,393.37	1.42	1.71
<b>TOTAL</b>	<b>89,52,523</b>	<b>81,507.70</b>	<b>82.98</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.</b>		<b>21,819.69</b>	<b>22.22</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,03,327.39</b>	<b>105</b>	
<b>OTHER CURRENT ASSETS</b>		<b>652.75</b>	<b>0.69</b>	
<b>TOTAL ASSETS</b>		<b>1,03,980.14</b>	<b>105.89</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>5,782.83</b>	<b>5.89</b>	
<b>NET ASSETS</b>		<b>98,197.31</b>	<b>100.00</b>	



**Baroda BNP Paribas Small Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>EQUITY SHARES</b>				
<b>Listed</b>				
<b>Agricultural Food &amp; other Products</b>	<b>4,00,000</b>	<b>1,447.80</b>	<b>1.12</b>	<b>1.19</b>
Balrampur Chini Mills Ltd.	4,00,000	1,447.80	1.12	1.19
<b>Agricultural, Commercial &amp; Construction Vehicles</b>	<b>1,00,000</b>	<b>3,183.70</b>	<b>2.47</b>	<b>2.63</b>
BEML Ltd.	1,00,000	3,183.70	2.47	2.63
<b>Auto Components</b>	<b>27,54,000</b>	<b>7,349.14</b>	<b>5.71</b>	<b>6.06</b>
Jtekt India Ltd.	19,18,000	3,359.38	2.61	2.77
Exide Industries Ltd.	8,00,000	2,436.40	1.89	2.01
Craftsman Automation Ltd.	36,000	1,553.36	1.21	1.28
<b>Banks</b>	<b>60,00,000</b>	<b>9,866.30</b>	<b>8</b>	<b>8.14</b>
RBL Bank Ltd.	13,00,000	3,123.90	2.42	2.58
The Jammu & Kashmir Bank Ltd.	20,00,000	2,684.00	2.08	2.21
Karur Vysya Bank Ltd.	12,00,000	2,192.40	1.70	1.81
Punjab National Bank	15,00,000	1,866.00	1.45	1.54
<b>Beverages</b>	<b>85,000</b>	<b>1,468.59</b>	<b>1.14</b>	<b>1.21</b>
Radico Khaitan Ltd.	85,000	1,468.59	1.14	1.21
<b>Capital Markets</b>	<b>18,34,500</b>	<b>13,132.83</b>	<b>10</b>	<b>10.82</b>
ICICI Securities Ltd.	5,40,500	3,932.95	3.05	3.24
Kfin Technologies Ltd.	5,00,000	3,068.25	2.38	2.53
Nippon Life India Asset Management Ltd.	4,00,000	1,884.60	1.46	1.55
Central Depository Services (I) Ltd.	1,00,000	1,711.95	1.33	1.41
ICRA Ltd.	24,000	1,306.58	1.01	1.08
Aditya Birla Sun Life Amc Ltd.	2,70,000	1,228.50	0.95	1.01
<b>Cement &amp; Cement Products</b>	<b>3,50,000</b>	<b>4,051.35</b>	<b>3</b>	<b>3.34</b>
Birla Corporation Ltd.	1,80,000	2,562.66	1.99	2.11
JK Lakshmi Cement Ltd.	1,70,000	1,488.69	1.16	1.23
<b>Chemicals &amp; Petrochemicals</b>	<b>2,53,000</b>	<b>2,491.93</b>	<b>2</b>	<b>2.06</b>
Aarti Industries Ltd.	2,20,000	1,464.21	1.14	1.21
Navin Fluorine International Ltd.	33,000	1,027.72	0.80	0.85
<b>Construction</b>	<b>8,50,000</b>	<b>4,482.68</b>	<b>3</b>	<b>3.70</b>
PNC Infratech Ltd.	5,50,000	2,399.93	1.86	1.98
KEC International Ltd.	3,00,000	2,082.75	1.62	1.72
<b>Consumer Durables</b>	<b>5,00,000</b>	<b>1,656.75</b>	<b>1</b>	<b>1.37</b>
V-Guard Industries Ltd.	5,00,000	1,656.75	1.29	1.37
<b>Electrical Equipment</b>	<b>7,87,883</b>	<b>6,445.42</b>	<b>5</b>	<b>5.31</b>
Hitachi Energy India Ltd.	55,000	3,834.44	2.98	3.16
Bharat Heavy Electricals Ltd.	6,00,000	1,483.80	1.15	1.22
GE T&D India Ltd.	1,32,883	1,127.18	0.87	0.93
<b>Finance</b>	<b>24,55,000</b>	<b>5,342.88</b>	<b>4</b>	<b>4.41</b>
IDFC Ltd.	20,00,000	2,214.00	1.72	1.83
Can Fin Homes Ltd.	2,25,000	1,694.14	1.31	1.40
India Shelter Finance Corporation Ltd.	2,30,000	1,434.74	1.11	1.18
<b>Food Products</b>	<b>1,10,000</b>	<b>1,226.17</b>	<b>1</b>	<b>1.01</b>
Mrs. Bectors Food Specialities Ltd.	1,10,000	1,226.17	0.95	1.01
<b>Gas</b>	<b>3,00,000</b>	<b>4,092.15</b>	<b>3</b>	<b>3.38</b>
Mahanagar Gas Ltd.	3,00,000	4,092.15	3.18	3.38
<b>Healthcare Services</b>	<b>2,10,000</b>	<b>2,695.98</b>	<b>2</b>	<b>2.22</b>
Narayana Hrudayalaya Ltd.	2,10,000	2,695.98	2.09	2.22
<b>Industrial Products</b>	<b>4,65,000</b>	<b>6,643.27</b>	<b>5</b>	<b>5.48</b>
KSB Ltd.	80,000	3,084.72	2.39	2.54
KEI Industries Ltd.	45,000	1,556.91	1.21	1.28
Elgi Equipments Ltd.	2,50,000	1,504.25	1.17	1.24
RHI Magnesita India Ltd.	90,000	497.39	0.39	0.42
<b>IT - Software</b>	<b>3,50,000</b>	<b>2,953.55</b>	<b>2.29</b>	<b>2.43</b>
Protean eGov Technologies Ltd.	1,50,000	1,508.85	1.17	1.24
Sonata Software Ltd.	2,00,000	1,444.70	1.12	1.19
<b>Leisure Services</b>	<b>13,20,000</b>	<b>2,531.94</b>	<b>1.97</b>	<b>2.09</b>
Lemon Tree Hotels Ltd.	12,00,000	1,566.60	1.22	1.29
Westlife Foodworld Ltd.	1,20,000	965.34	0.75	0.80

**Baroda BNP Paribas Small Cap Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Petroleum Products</b>	<b>26,55,000</b>	<b>8,005.43</b>	<b>6</b>	<b>6.60</b>
Mangalore Refinery and Petrochemicals Ltd.	20,00,000	4,371.00	3.39	3.61
Bharat Petroleum Corporation Ltd.	3,00,000	1,807.20	1.40	1.49
Hindustan Petroleum Corporation Ltd.	3,25,000	1,545.86	1.20	1.27
Gulf Oil Lubricants India Ltd.	30,000	281.37	0.22	0.23
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>3,98,500</b>	<b>8,338.66</b>	<b>6.47</b>	<b>6.88</b>
Ajanta Pharma Ltd.	1,30,000	2,900.11	2.25	2.39
Sanofi India Ltd.	30,000	2,434.19	1.89	2.01
JB Chemicals & Pharmaceuticals Ltd.	98,500	1,625.64	1.26	1.34
Alembic Pharmaceuticals Ltd.	1,40,000	1,378.72	1.07	1.14
<b>Power</b>	<b>38,50,000</b>	<b>6,114.35</b>	<b>5</b>	<b>5.04</b>
NLC India Ltd.	13,50,000	3,079.35	2.39	2.54
SJVN Ltd.	25,00,000	3,035.00	2.36	2.50
<b>Realty</b>	<b>1,50,000</b>	<b>1,402.95</b>	<b>1</b>	<b>1.16</b>
Brigade Enterprises Ltd.	1,50,000	1,402.95	1.09	1.16
<b>Transport Services</b>	<b>70,000</b>	<b>2,514.82</b>	<b>1.95</b>	<b>2.08</b>
Blue Dart Express Ltd.	35,000	2,164.38	1.68	1.79
The Great Eastern Shipping Co. Ltd.	35,000	350.44	0.27	0.29
<b>IT - Services</b>	<b>4,00,000</b>	<b>5,288.12</b>	<b>4</b>	<b>4.37</b>
Cyient Ltd.	1,20,000	2,395.62	1.86	1.98
Affle (India) Ltd.	1,65,000	1,718.81	1.33	1.42
Tata Technologies Ltd.	1,15,000	1,173.69	0.91	0.97
<b>Industrial Manufacturing</b>	<b>2,14,445</b>	<b>1,761.56</b>	<b>1</b>	<b>1.45</b>
Jyoti CNC Automation Ltd.	2,14,445	1,761.56	1.37	1.45
<b>Commercial Services &amp; Supplies</b>	<b>1,50,000</b>	<b>3,737.60</b>	<b>2.90</b>	<b>3.08</b>
eClerx Services Ltd.	1,00,000	2,367.30	1.84	1.95
TeamLease Services Ltd.	50,000	1,370.30	1.06	1.13
<b>Household Products</b>	<b>3,16,000</b>	<b>1,390.24</b>	<b>1</b>	<b>1.15</b>
Jyothy Laboratories Ltd.	3,16,000	1,390.24	1.08	1.15
<b>Paper, Forest &amp; Jute Products</b>	<b>1,00,000</b>	<b>1,629.90</b>	<b>1</b>	<b>1.34</b>
Century Textiles & Industries Ltd.	1,00,000	1,629.90	1.26	1.34
<b>TOTAL</b>	<b>2,74,28,328</b>	<b>1,21,246.06</b>	<b>94</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>20,00,000</b>	<b>1,998.91</b>	<b>2</b>	<b>100.00</b>
364 Days Treasury Bills (04/04/2024)	20,00,000	1,998.91	1.55	100.00
<b>TOTAL</b>	<b>20,00,000</b>	<b>1,998.91</b>	<b>2</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>6,051.64</b>	<b>4.70</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,29,296.61</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>349.20</b>	<b>0.26</b>	
<b>TOTAL ASSETS</b>		<b>1,29,645.81</b>	<b>100.60</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>778.39</b>	<b>0.60</b>	
<b>NET ASSETS</b>		<b>1,28,867.42</b>	<b>100.00</b>	

**Baroda BNP Paribas Value Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**  
(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>EQUITY SHARES</b>				
<b>Listed</b>				
<b>Agricultural Food &amp; other Products</b>	<b>1,50,000</b>	<b>1,644.30</b>	<b>0.96</b>	<b>0.99</b>
Tata Consumer Products Ltd.	1,50,000	1,644.30	0.96	0.99
<b>Auto Components</b>	<b>20,79,000</b>	<b>4,805.97</b>	<b>2.80</b>	<b>2.88</b>
Exide Industries Ltd.	9,00,000	2,740.95	1.60	1.64
Jtekt India Ltd.	11,79,000	2,065.02	1.20	1.24
<b>Automobiles</b>	<b>6,00,000</b>	<b>9,686.30</b>	<b>5.64</b>	<b>5.81</b>
Tata Motors Ltd.	5,00,000	4,964.00	2.89	2.98
Hero MotoCorp Ltd.	1,00,000	4,722.30	2.75	2.83
<b>Banks</b>	<b>50,40,000.00</b>	<b>30,135.13</b>	<b>17.56</b>	<b>18.04</b>
ICICI Bank Ltd.	8,00,000	8,746.40	5.10	5.22
HDFC Bank Ltd.	5,70,000	8,253.03	4.81	4.95
IndusInd Bank Ltd.	2,70,000	4,193.10	2.44	2.51
Kotak Mahindra Bank Ltd.	2,00,000	3,571.00	2.08	2.14
RBL Bank Ltd.	12,00,000	2,883.60	1.68	1.73
Punjab National Bank	20,00,000	2,488.00	1.45	1.49
<b>Cement &amp; Cement Products</b>	<b>3,43,578</b>	<b>5,654.49</b>	<b>3</b>	<b>3.39</b>
Birla Corporation Ltd.	2,50,000	3,559.25	2.08	2.13
Grasim Industries Ltd.	93,578	2,095.24	1.22	1.26
<b>Construction</b>	<b>1,17,383</b>	<b>4,418.18</b>	<b>2.58</b>	<b>2.65</b>
Larsen & Toubro Ltd.	1,17,383	4,418.18	2.58	2.65
<b>Consumable Fuels</b>	<b>8,00,000</b>	<b>3,472.80</b>	<b>2</b>	<b>2.08</b>
Coal India Ltd.	8,00,000	3,472.80	2.02	2.08
<b>Diversified FMCG</b>	<b>7,00,000</b>	<b>2,998.45</b>	<b>1.75</b>	<b>1.80</b>
ITC Ltd.	7,00,000	2,998.45	1.75	1.80
<b>Electrical Equipment</b>	<b>9,50,000</b>	<b>2,349.35</b>	<b>1</b>	<b>1.41</b>
Bharat Heavy Electricals Ltd.	9,50,000	2,349.35	1.37	1.41
<b>Ferrous Metals</b>	<b>13,00,000</b>	<b>2,026.05</b>	<b>1.18</b>	<b>1.21</b>
Tata Steel Ltd.	13,00,000	2,026.05	1.18	1.21
<b>Finance</b>	<b>29,38,000</b>	<b>13,938.87</b>	<b>8</b>	<b>8.36</b>
Power Finance Corporation Ltd.	15,00,000	5,853.75	3.41	3.51
Can Fin Homes Ltd.	4,10,000	3,087.10	1.80	1.85
Jio Financial Services Ltd.	7,20,000	2,547.00	1.49	1.53
India Shelter Finance Corporation Ltd.	3,00,000	1,871.40	1.09	1.12
Bajaj Finance Ltd.	8,000	579.62	0.34	0.35
<b>Gas</b>	<b>24,35,000</b>	<b>7,935.57</b>	<b>5</b>	<b>4.75</b>
Gujarat State Petronet Ltd.	11,00,000	3,921.50	2.29	2.35
GAIL (India) Ltd.	12,00,000	2,172.60	1.27	1.30
Mahanagar Gas Ltd.	1,35,000	1,841.47	1.07	1.10
<b>IT - Software</b>	<b>9,50,000</b>	<b>15,646.92</b>	<b>9.13</b>	<b>9.38</b>
Tata Consultancy Services Ltd.	1,85,000	7,171.16	4.18	4.30
Infosys Ltd.	3,50,000	5,243.18	3.06	3.14
Wipro Ltd.	3,50,000	1,680.35	0.98	1.01
Mphasis Ltd.	65,000	1,552.23	0.91	0.93
<b>Oil</b>	<b>6,00,000</b>	<b>3,601.50</b>	<b>2.10</b>	<b>2.16</b>
Oil India Ltd.	6,00,000	3,601.50	2.10	2.16
<b>Petroleum Products</b>	<b>29,00,000</b>	<b>18,633.23</b>	<b>10.86</b>	<b>11.16</b>
Reliance Industries Ltd.	300000	8,915.10	5.20	5.34
Bharat Petroleum Corporation Ltd.	750000	4,518.00	2.63	2.71
Mangalore Refinery and Petrochemicals Ltd.	1400000	3,059.70	1.78	1.83
Hindustan Petroleum Corporation Ltd.	450000	2,140.43	1.25	1.28
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>7,58,068</b>	<b>14,716.41</b>	<b>8.59</b>	<b>8.83</b>
Zydus Lifesciences Ltd.	2,46,068	2,478.77	1.45	1.49
Sun Pharmaceutical Industries Ltd.	1,50,000	2,430.83	1.42	1.46
Lupin Ltd.	1,30,000	2,101.84	1.23	1.26
Cipla Ltd.	1,40,000	2,095.73	1.22	1.26
Alkem Laboratories Ltd.	40,000	1,976.80	1.15	1.18
Dr. Reddy's Laboratories Ltd.	30,000	1,847.37	1.08	1.11
Sanofi India Ltd.	22,000	1,785.07	1.04	1.07
<b>Power</b>	<b>1,34,00,000</b>	<b>19,156.30</b>	<b>11</b>	<b>11.48</b>
NHPC Ltd.	68,00,000	6,099.60	3.56	3.66
NTPC Ltd.	17,00,000	5,708.60	3.33	3.42
SJVN Ltd.	40,00,000	4,856.00	2.83	2.91
Power Grid Corporation of India Ltd.	9,00,000	2,492.10	1.45	1.49

**Baroda BNP Paribas Value Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Telecom - Services</b>	<b>8,00,000</b>	<b>2,329.20</b>	<b>1.36</b>	<b>1.40</b>
Indus Towers Ltd.	8,00,000	2,329.20	1.36	1.40
<b>IT - Services</b>	<b>1,45,000</b>	<b>2,162.90</b>	<b>1</b>	<b>1.30</b>
Cyient Ltd.	70,000	1,397.45	0.81	0.84
Tata Technologies Ltd.	75,000	765.45	0.45	0.46
<b>Commercial Services &amp; Supplies</b>	<b>65,000</b>	<b>1,538.75</b>	<b>1</b>	<b>0.92</b>
eClerx Services Ltd.	65,000	1,538.75	0.90	0.92
<b>TOTAL</b>	<b>3,70,71,029</b>	<b>1,66,850.67</b>	<b>97.29</b>	<b>100.00</b>
<b>TREASURY BILLS</b>				
<b>Government Of India</b>	<b>10,00,000</b>	<b>961.66</b>	<b>0.56</b>	<b>100.00</b>
364 Days Treasury Bills (24/10/2024)	10,00,000	961.66	0.56	100.00
<b>TOTAL</b>	<b>10,00,000</b>	<b>961.66</b>	<b>0.56</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>3,998.41</b>	<b>2.33</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,71,810.74</b>	<b>100.18</b>	
<b>OTHER CURRENT ASSETS</b>		<b>483.03</b>	<b>0.2800</b>	
<b>TOTAL ASSETS</b>		<b>1,72,293.77</b>	<b>100.46</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>793.97</b>	<b>0.46</b>	
<b>NET ASSETS</b>		<b>1,71,499.80</b>	<b>100.00</b>	

**Baroda BNP Paribas Floter Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>GOVERNMENT FLOATING RATE BONDS</b>				
<b>Central &amp; State Government Securities</b>	<b>14,35,000</b>	<b>1,459.22</b>	<b>83.33</b>	<b>100.00</b>
8.34% Government of India (22/09/2033)	14,35,000	1,459.22	83.33	100.00
<b>TOTAL</b>	<b>14,35,000</b>	<b>1,459.22</b>	<b>83.33</b>	<b>100.00</b>
<b>ALTERNATIVE INVESTMENT FUNDS</b>				
<b>CDMDF</b>	<b>70</b>	<b>7.15</b>	<b>0</b>	<b>100.00</b>
Corporate Debt Market Development Fund - A2 (26/10/2038)	70	7.15	0.41	100.00
<b>TOTAL</b>	<b>70</b>	<b>7.15</b>	<b>0</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>301.77</b>	<b>17.23</b>	
<b>TOTAL INVESTMENTS</b>		<b>1,768.14</b>	<b>101</b>	
<b>OTHER CURRENT ASSETS</b>		<b>37.65</b>	<b>2.16</b>	
<b>TOTAL ASSETS</b>		<b>1,805.79</b>	<b>103.13</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>54.74</b>	<b>3.13</b>	
<b>NET ASSETS</b>		<b>1,751.06</b>	<b>100.00</b>	

**Baroda BNP Paribas Nifty 50 Index Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b><u>EQUITY SHARES</u></b>				
<b><u>Listed</u></b>				
<b>Agricultural Food &amp; other Products</b>	<b>4,678</b>	<b>51.28</b>	<b>0.72</b>	<b>0.72</b>
Tata Consumer Products Ltd.	4,678	51.28	0.72	0.72
<b>Automobiles</b>	<b>23,688</b>	<b>542.31</b>	<b>7.59</b>	<b>7.57</b>
Mahindra & Mahindra Ltd.	7,030	135.07	1.89	1.88
Tata Motors Ltd.	12,943	128.50	1.80	1.79
Maruti Suzuki India Ltd.	948	119.45	1.67	1.67
Bajaj Auto Ltd.	805	73.64	1.03	1.03
Hero MotoCorp Ltd.	966	45.62	0.64	0.64
Eicher Motors Ltd.	996	40.03	0.56	0.56
<b>Banks</b>	<b>1,70,700.00</b>	<b>2,050.33</b>	<b>28.69</b>	<b>28.54</b>
HDFC Bank Ltd.	54,802	793.48	11.11	11.02
ICICI Bank Ltd.	51,451	562.51	7.87	7.85
Axis Bank Ltd.	20,636	216.10	3.02	3.01
State Bank of India	28,342	213.23	2.98	2.97
Kotak Mahindra Bank Ltd.	10,660	190.33	2.66	2.65
IndusInd Bank Ltd.	4,809	74.68	1.05	1.04
<b>Cement &amp; Cement Products</b>	<b>3,578</b>	<b>144.89</b>	<b>2</b>	<b>2.02</b>
Ultratech Cement Ltd.	845	82.38	1.15	1.15
Grasim Industries Ltd.	2,733	62.51	0.87	0.87
<b>Construction</b>	<b>8,563</b>	<b>322.30</b>	<b>4.51</b>	<b>4.50</b>
Larsen & Toubro Ltd.	8,563	322.30	4.51	4.50
<b>Consumable Fuels</b>	<b>16,880</b>	<b>73.28</b>	<b>1</b>	<b>1.02</b>
Coal India Ltd.	16,880	73.28	1.03	1.02
<b>Cement &amp; Cement Products</b>	<b>6,311</b>	<b>208.59</b>	<b>3</b>	<b>2.91</b>
Titan Company Ltd.	3,029	115.16	1.61	1.61
Asian Paints Ltd.	3,282	93.43	1.31	1.30
<b>Diversified FMCG</b>	<b>71,429</b>	<b>425.93</b>	<b>6</b>	<b>5.94</b>
ITC Ltd.	64,895	277.98	3.89	3.88
Hindustan Unilever Ltd.	6,534	147.95	2.07	2.06
<b>Ferrous Metals</b>	<b>66,954</b>	<b>151.49</b>	<b>2</b>	<b>2.11</b>
Tata Steel Ltd.	59,963	93.45	1.31	1.30
JSW Steel Ltd.	6,991	58.04	0.81	0.81
<b>Finance</b>	<b>8,041</b>	<b>259.22</b>	<b>4</b>	<b>3.62</b>
Bajaj Finance Ltd.	2,008	145.48	2.04	2.03
Bajaj Finserv Ltd.	3,998	65.72	0.92	0.92
Shriram Finance Ltd.	2,035	48.02	0.67	0.67
<b>Food Products</b>	<b>3,513</b>	<b>112.12</b>	<b>2</b>	<b>1.57</b>
Nestle India Ltd.	2,639	69.20	0.97	0.97
Britannia Industries Ltd.	874	42.92	0.60	0.60
<b>Healthcare Services</b>	<b>746</b>	<b>47.42</b>	<b>1</b>	<b>0.66</b>
Apollo Hospitals Enterprise Ltd.	746	47.42	0.66	0.66
<b>Insurance</b>	<b>11,038</b>	<b>98.61</b>	<b>1</b>	<b>1.37</b>
SBI Life Insurance Co. Ltd.	3,311	49.67	0.70	0.69
HDFC Life Insurance Company Ltd.	7,727	48.94	0.68	0.68
<b>IT - Software</b>	<b>57,340</b>	<b>945.22</b>	<b>13.23</b>	<b>13.18</b>
Infosys Ltd.	26,296	393.93	5.51	5.50
Tata Consultancy Services Ltd.	7,462	289.25	4.05	4.03
HCL Technologies Ltd.	7,766	119.87	1.68	1.67
Tech Mahindra Ltd.	4,672	58.31	0.82	0.81
Wipro Ltd.	10,463	50.23	0.70	0.70
LTIMindtree Ltd.	681	33.63	0.47	0.47
<b>Non - Ferrous Metals</b>	<b>10,736</b>	<b>60.15</b>	<b>0.84</b>	<b>0.84</b>
Hindalco Industries Ltd.	10,736	60.15	0.84	0.84
<b>Oil</b>	<b>28,964</b>	<b>77.64</b>	<b>1.09</b>	<b>1.08</b>
Oil & Natural Gas Corporation Ltd.	28,964	77.64	1.09	1.08
<b>Petroleum Products</b>	<b>30,884</b>	<b>751.27</b>	<b>10.51</b>	<b>10.48</b>
Reliance Industries Ltd.	23,856	708.93	9.92	9.89
Bharat Petroleum Corporation Ltd.	7,028	42.34	0.59	0.59
<b>Pharmaceuticals &amp; Biotechnology</b>	<b>13,525</b>	<b>272.58</b>	<b>3.82</b>	<b>3.80</b>
Sun Pharmaceutical Industries Ltd.	7,831	126.91	1.78	1.77
Cipla Ltd.	3,851	57.65	0.81	0.80
Dr. Reddy's Laboratories Ltd.	904	55.67	0.78	0.78
Divi's Laboratories Ltd.	939	32.35	0.45	0.45

**Baroda BNP Paribas Nifty 50 Index Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>Power</b>	<b>68,057</b>	<b>208.98</b>	<b>3</b>	<b>2.91</b>
NTPC Ltd.	34,858	117.05	1.64	1.63
Power Grid Corporation of India Ltd.	33,199	91.93	1.29	1.28
<b>Telecom - Services</b>	<b>18,995</b>	<b>233.37</b>	<b>3.27</b>	<b>3.29</b>
Bharti Airtel Ltd.	18,995	233.37	3.27	3.29
<b>Transport Infrastructure</b>	<b>5,267</b>	<b>70.68</b>	<b>1</b>	<b>1.02</b>
Adani Ports and Special Economic Zone Ltd.	5,267	70.68	0.99	1.02
<b>Metals &amp; Minerals Trading</b>	<b>1,915</b>	<b>61.22</b>	<b>1</b>	<b>0.85</b>
Adani Enterprises Ltd.	1,915	61.22	0.90	0.85
<b>TOTAL</b>	<b>6,31,802</b>	<b>7,168.88</b>	<b>100</b>	<b>100.00</b>
<b>REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREPs) etc.</b>		<b>5.48</b>	<b>0.08</b>	
<b>TOTAL INVESTMENTS</b>		<b>7,174.36</b>	<b>100</b>	
<b>OTHER CURRENT ASSETS</b>		<b>16.43</b>	<b>0.1800</b>	
<b>TOTAL ASSETS</b>		<b>7,190.79</b>	<b>100.64</b>	
<b>LESS: CURRENT LIABILITIES</b>		<b>45.77</b>	<b>0.64</b>	
<b>NET ASSETS</b>		<b>7,145.02</b>	<b>100.00</b>	

**Baroda BNP Paribas Gold ETF Fund**

**SUPPLEMENTARY INVESTMENT PORTFOLIO INFORMATION AND INDUSTRY WISE CLASSIFICATION**

(Referred to in Schedule 6 to the Balance Sheet as at March 31, 2024 and the Revenue Account for the year ended March 31, 2024)

Details of investment portfolio and industry wise classification of the Scheme's investments in each category of investments at March 31, 2024 are presented below. The industry and company exposures are stated as a percentage of the Scheme's net assets

Industry and Company Particulars	Quantity	Amount (Rs.in Lakhs)	Percentage to Net Assets	Percentage to Investment category
<b>GOLD</b>				
GOLD	91	6,095.82	96.55	100.00
GOLD	91	6,095.82	96.55	100.00
<b>TOTAL</b>	<b>91</b>	<b>6,095.82</b>	<b>96.55</b>	<b>100.00</b>
REVERSE REPURCHASE TRANSACTIONS / TRIPARTY REPO (TREP)s etc.		46.86	0.74	
<b>TOTAL INVESTMENTS</b>		<b>6,142.68</b>	<b>97</b>	
OTHER CURRENT ASSETS		172.35	2.73	
<b>TOTAL ASSETS</b>		<b>6,315.03</b>	<b>100.02</b>	
LESS: CURRENT LIABILITIES		1.20	0.02	
<b>NET ASSETS</b>		<b>6,313.83</b>	<b>100.00</b>	



**BARODA BNP PARIBAS MUTUAL FUND**

Notes to Financial Statements for the year ended March 31, 2024

(All amount in lakhs, unless otherwise stated)

**40 FAIR VALUE MEASUREMENT**

The Scheme measures its financial assets and financial liabilities at fair value at each reporting date.

All assets and liabilities for which fair value is measured or disclosed in the financial statements are categorised within the fair value hierarchy, described as follows, based on the lowest level input that is significant to the fair value measurement as a whole:

- i) Level 1 — Quoted (unadjusted) market prices in active markets for identical assets or liabilities
- ii) Level 2 — Valuation techniques for which the lowest level input that is significant to the fair value measurement is directly or indirectly observable
- iii) Level 3 — Valuation techniques for which the lowest level input that is significant to the fair value measurement is unobservable

Assessing the significance of a particular input requires judgement, considering factors specific to the asset or liability.

**Valuation Techniques and Classification:**

Asset Type	Source of Pricing *	Classification
Equity and related securities		
-Listed	Last quoted closing price on the Stock Exchange	Level 1
-Unlisted	valued in accordance with the Valuation policy and the fair valuation norms prescribed in the SEBI guidelines	Level 3
Futures	Closing price on the stock exchange	Level 1
Corporate Bond (Non-convertible) Certificates of deposit Commercial paper Treasury Bills State Government Securities Central Government Securities	Average of prices provided by CRISIL and ICRA	Level 2
Corporate Debt Market Development Fund	NAV published on Association of Mutual Fund of India (AMFI)	Level 1
Infrastructure Investment Trust units (INVITS) and Real Estate Investment Trust (REITs)*	Last quoted closing price on the Stock Exchange	Level 1
Physical Gold	Valued in accordance with the Valuation policy and the fair valuation norms prescribed in the SEBI guidelines	Level 1
ETF units	Last quoted closing price on the Stock Exchange	Level 1
Mutual Fund Units	NAV published on AMFI	Level 1

Debt & Money Market Instruments are valued at average of scrip level prices provided by CRISIL & ICRA LTD for individual securities. If security level price for new security purchased (primary allotment or secondary market) is not available from Valuation Agencies, the valuation of such securities shall be done at the weighted average yield of all the purchases made by Mutual Fund from the day of allotment/purchase.

**Refer Table 1** for financial instruments recognised at fair value as at 31 March 2024, 31 March 2023, 1st April 2022:

For all other financial assets and liabilities, the carrying value is an approximation of fair value, including: cash and cash equivalents; balances with banks; receivables and other financial assets; payables and other financial liabilities. Accordingly, fair value hierarchy for these financial instruments have not been presented above.

There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 1 April 2022.

During the year ended March 31, 2024 the Scheme holds Level 3 securities (Year Ended March 31, 2023: Nil; Year Ended March 31, 2022: Nil). **Refer Table 2.** The level 3 securities are INVIT units and unlisted equity securities which are valued as per their price approved by Valuation committee.

## **BARODA BNP PARIBAS MUTUAL FUND**

**Notes to Financial Statements for the year ended March 31, 2024**

**(All amount in lakhs, unless otherwise stated)**

### **41 FINANCIAL RISK MANAGEMENT**

The Fund's activities expose it to a variety of financial risks: market risk (including currency risk, interest rate risk and price risk), credit risk and liquidity risk.

The Fund's AMC has overall responsibility for the establishment and oversight of the Fund's risk management framework. The Fund's risk management policies are established to identify and analyse the risks faced by the Fund, to set appropriate risk limits and controls and to monitor risks and adherence to limits. Risk management policies and systems are reviewed regularly to reflect changes in market conditions and the Fund's activities. The Fund's Trustees periodically monitors compliance with the Fund's risk management policies and procedures, and reviews the adequacy of the risk management framework in relation to the risks faced by the Fund which are summarised below.

The Fund uses different methods to measure and manage the various types of risk to which it is exposed; these methods are explained below.

#### **I) Market Risks**

Market risk is the risk of losses on financial investments caused by adverse price movements. Examples of market risk are: changes in equity prices or commodity prices, interest rate moves or foreign exchange fluctuations.. The Fund is exposed to market risk primarily related to Price risk, Foreign currency risk, and Interest rate risk.

##### **(a) Price Risks**

Price risk is the risk that the fair value of the future cashflows of the financial instrument will fluctuate as a result of changes in market prices and related market variables whether caused by factors specific to an individual investment, its issuer or the market.

The Fund's exposure to price risk arises from investments in Equity & related instruments, Debt & Money Market Instruments, REIT & INVIT, Physical commodities, Mutual fund units and any other financial instruments which are classified as financial assets at Fair Value through Profit and Loss. Refer **Table 3 for Schemes exposure to price risk.**

**Refer Table 4** for The industry wise concentrations of the Scheme's Equity Instruments as at March 31, 2024.

There were no significant concentrations in the debt and money market securities portfolio of credit risk to any individual issuer or group of issuers at March 31, 2024, March 31, 2023 or April 1, 2022.

The Manager mitigates the risk through the use of investment strategies that seek to minimise the Fund's tracking error as compared to market indices with the parameters of investment strategy. The maximum exposure resulting from investment in financial instrument is its fair value. The table below summarises the sensitivity of the Fund's net assets attributable to holders of redeemable units to price movements: **please refer Table 3.**

##### **(b) Foreign exchange risk**

Foreign currency risk is the risk that the fair value or future cash flows of an exposure will fluctuate because of changes in foreign exchange rates. Foreign currency risk arises from recognised financial assets and liabilities denominated in a currency that is not its functional currency (Indian Rupees). The Fund is exposed to the risk that the value of securities denominated in other currencies will fluctuate due to changes in exchange rates.

The effect on the net assets attributable to the unit holders of a reasonably possible weakening of the INR against the USD by 1% is given in Table 5. The analysis assumes that all other variables remain constant. A strengthening of the INR against the USD would have resulted in an equal but opposite effect to the amounts shown in the aforesaid **Table 5.**

##### **(c) Interest rate risk**

Interest rate risk is the probability of a decline in the value of an asset resulting from unexpected fluctuations in interest rates. Interest rate risk is mostly associated with fixed-income assets (e.g., bonds) rather than with equity investments. The interest rate is one of the primary drivers of a bond's price. The Fund manager regularly assesses the economic condition, monitor changes in interest rates outlook and take appropriate measures accordingly to control the impact of interest rate risk.

The majority of the Fund's financial assets are Corporate Bond, Certificates of deposit, Commercial paper, State Government Securities and Central Government Securities, which are interest bearing.

As at March 31, 2024, if prevailing interest rates had risen or declined by 1%, assuming a parallel shift in the yield curve with all other variables held constant. **Refer Table 6** for the impact on Scheme's net assets due to decrease or increase in interest rates. In practice, actual results may differ from this sensitivity analysis and the difference could be material.

The following table analyses the Fund's interest rate risk exposure. The Fund's assets and liabilities are included at their carrying amount and categorised by the earlier of contractual re-pricing or maturity dates: **please refer table 7**

#### **ii) Credit risk**

Credit risk is the risk that the Fund will incur a loss because its counterparties fail to discharge their contractual obligations. The Fund is exposed to the risk of credit-related losses that can occur as a result of a counterparty or issuer being unable or unwilling to honour its contractual obligations.

Government Security is a sovereign security and the default risk is considered to be the least/zero. Corporate bonds carry a higher credit risk than Government Securities. Within corporate bonds also there are different levels of safety. Credit risks of most issuers of debt securities are rated by independent and professionally run rating agencies. Ratings of Credit issued by these agencies typically range from "AAA" (read as "Triple A" denoting "Highest Safety") to "D" (denoting "Default"), with about 6 distinct ratings between the two extremes. A bond rated higher by a particular rating agency is safer than a bond rated lower by the same rating agency.

The AMC's policy is to closely monitor the creditworthiness of the Fund's counterparties by reviewing their credit ratings, financial statements and press releases on a regular basis.

## **BARODA BNP PARIBAS MUTUAL FUND**

**Notes to Financial Statements for the year ended March 31, 2024**

**(All amount in lakhs, unless otherwise stated)**

### **i. Credit quality analysis**

#### **Cash and cash equivalents**

The cash and cash equivalents are held with bank. Reverse Repo in Corporate Bond, Reverse Repo in Government Securities and Tri Party Repo (TREPS).

Reverse Repo in Government Securities and Tri Party Repo (TREPS) has zero credit risk as transactions in these securities are executed on CCIL platform with guaranteed settlement.

The Scheme's exposure to credit risk arises in respect of the following financial instruments:

- Contract for sale of investment in securities and Derivative financial instruments receivable and
- Investments in debt and money market securities.

#### **Contract for sale of investment in securities and Derivative financial instruments receivable**

Contract for sale of investment in securities and Derivative financial instruments receivable represent margin accounts and sales transactions awaiting settlement. Credit risk relating to unsettled transactions is considered small due to the short settlement period involved and the high credit quality of the brokers used. All Contract for sale of investment as on reporting period are settled subsequently.

#### **Investments in debt and money market securities**

**Refer Table 8** for Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024. The ratings are provided by rating agencies.

### **ii. Concentration of credit risk**

The AMC reviews the credit concentration of debt and money market securities held based on issuers and industries.

**Refer Table 9** for The industry wise concentrations of the Scheme's debt and money market instruments as at March 31, 2024

There were no significant concentrations in the debt and money market securities portfolio of credit risk to any individual issuer or group of issuers at March 31, 2024, March 31, 2023 or April 1, 2022.

### **iii. Collateral and other credit enhancements, and their financial effect**

For the purposes of measuring expected credit losses, the estimate of expected cash shortfalls shall reflect the cash flows expected from collateral and other credit enhancements that are part of the contractual terms and are not recognised separately by the entity. The estimate of expected cash shortfalls on a collateralised financial instrument reflects the amount and timing of cash flows that are expected from foreclosure on the collateral less the costs of obtaining and selling the collateral, irrespective of whether foreclosure is probable (ie the estimate of expected cash flows considers the probability of a foreclosure and the cash flows that would result from it). Consequently, any cash flows that are expected from the realisation of the collateral beyond the contractual maturity of the contract should be included in this analysis. Any collateral obtained as a result of foreclosure is not recognised as an asset that is separate from the collateralised financial instrument unless it meets the relevant recognition criteria for an asset in this or other Standards.

#### **Derivatives**

The Table 10 shows an analysis of derivative assets and derivative liabilities outstanding as at March 31, 2024, March 31, 2023 and April 1, 2022:-

### **iv. Expected Credit Loss principles**

For purposes of impairment assessment, the Funds' assets which are measured at amortised cost are considered to have low credit risk as they are not due for payment at the end of the reporting period and there has been no significant increase in the risk of default on the receivables since initial recognition. Accordingly, for the purpose of impairment assessment for these receivables, the loss allowance is measured at an amount equal to 12-month expected credit losses ("ECL"). The ECL for these assets as at the end of the reporting period is not significant.

The main concentration of credit risk to which the Fund is exposed arises from the Fund's investments in Corporate Bond, Certificates of deposit, Commercial paper. These classes of financial assets are not subject to IND AS 109's impairment requirements as they are measured at FVTPL. Hence, no separate maximum exposure to credit risk disclosure is provided for these instruments.

### **iii) Liquidity risks**

Liquidity risk is the risk that the Fund will encounter difficulty in meeting the obligations associated with its financial liabilities that are settled by delivering cash or another financial asset. The Fund's approach to managing liquidity is to ensure, as far as possible, that it will have sufficient liquidity to meet its liabilities when they are due, under both normal and stressed conditions, without incurring unacceptable losses or risking damage to the Fund's reputation.

The responsibility for liquidity risk management rests with the AMC and the Trustees, who has established an appropriate liquidity risk management framework for the management of the Fund's short-term, medium-term and long-term funding and liquidity management requirements. The Fund manages liquidity risk by maintaining adequate reserves, banking facilities and by continuously monitoring forecast and actual cash flows, and by matching the maturity profiles of financial assets and liabilities.

The analysis of assets and liabilities analysed according to their maturity profile as at March 31, 2024 is same as given in **Table 11**.

**Refer Table 12** for The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

## **42 OFFSETTING FINANCIAL ASSETS AND FINANCIAL LIABILITIES**

Financial assets and financial liabilities are offset and the net amount is reported in the statement of financial position if, and only if, there is a currently enforceable legal right to offset the recognised amounts and there is an intention to settle on a net basis, or to realise the asset and settle the liability simultaneously. The Scheme has not offset any financial assets and financial liabilities during the year.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Medium Duration Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	589.10	-	589.10	-	693.75	-	693.75	-	2,562.76	-	2,562.76
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	2,026.85	-	2,026.85	-	1,814.51	-	1,814.51	-	970.88	-	970.88
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	9.19	-	-	9.19	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>9.19</b>	<b>2,615.95</b>	<b>-</b>	<b>2,625.14</b>	<b>-</b>	<b>2,508.26</b>	<b>-</b>	<b>2,508.26</b>	<b>-</b>	<b>3,533.64</b>	<b>-</b>	<b>3,533.64</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Low Duration Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	1,703.38	-	1,703.38	-	252.10	-	252.10	-	258.59	-	258.59
Certificates of deposit	-	8,307.98	-	8,307.98	-	8,427.96	-	8,427.96	-	5,317.90	-	5,317.90
Commercial Paper	-	-	-	-	-	2,888.41	-	2,888.41	-	-	-	-
Corporate Bond	-	7,674.80	-	7,674.80	-	4,923.29	-	4,923.29	-	12,346.86	-	12,346.86
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	485.31	-	485.31	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	47.43	-	-	47.43	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>47.43</b>	<b>18,171.47</b>	<b>-</b>	<b>18,218.90</b>	<b>-</b>	<b>16,491.76</b>	<b>-</b>	<b>16,491.76</b>	<b>-</b>	<b>17,923.35</b>	<b>-</b>	<b>17,923.35</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Dynamic Bond Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	13,772.99	-	13,772.99	-	7,478.96	-	7,478.96	-	9,072.75	-	9,072.75
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	997.86	-	997.86
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	35.49	-	-	35.49	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>35.49</b>	<b>13,772.99</b>	<b>-</b>	<b>13,808.48</b>	<b>-</b>	<b>7,478.96</b>	<b>-</b>	<b>7,478.96</b>	<b>-</b>	<b>10,070.61</b>	<b>-</b>	<b>10,070.61</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Corporate Bond Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	2,765.22	-	2,765.22	-	1,500.29	-	1,500.29	-	622.82	-	622.82
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	11,174.45	-	11,174.45	-	8,099.55	-	8,099.55	-	2,469.78	-	2,469.78
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	35.62	-	-	35.62	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>35.62</b>	<b>13,939.67</b>	<b>-</b>	<b>13,975.29</b>	<b>-</b>	<b>9,599.84</b>	<b>-</b>	<b>9,599.84</b>	<b>-</b>	<b>3,092.60</b>	<b>-</b>	<b>3,092.60</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	11,467.76	-	11,467.76	-	18,165.32	-	18,165.32	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	-	<b>11,467.76</b>	-	<b>11,467.76</b>	-	<b>18,165.32</b>	-	<b>18,165.32</b>	-	-	-	-

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.



**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2028 Index Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	4,417.75	-	4,417.75	-	6,552.35	-	6,552.35	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	-	<b>4,417.75</b>	-	<b>4,417.75</b>	-	<b>6,552.35</b>	-	<b>6,552.35</b>	-	-	-	-

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Floater Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	1,459.22	-	1,459.22	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	7.15	-	-	7.15	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>7.15</b>	<b>1,459.22</b>	<b>-</b>	<b>1,466.37</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Mid Cap Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,72,278.28	-	-	1,72,278.28	1,10,088.60	-	-	1,10,088.60	1,10,611.60	-	-	1,10,611.60
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	968.05	-	968.05	-	1,140.95	-	1,140.95	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,72,278.28</b>	<b>968.05</b>	<b>-</b>	<b>1,73,246.33</b>	<b>1,10,088.60</b>	<b>1,140.95</b>	<b>-</b>	<b>1,11,229.55</b>	<b>1,10,611.60</b>	<b>-</b>	<b>-</b>	<b>1,10,611.60</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large Cap Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,76,115.87	-	-	1,76,115.87	1,29,234.54	-	-	1,29,234.54	1,20,613.53	-	-	1,20,613.53
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	499.39	-	499.39	-	497.31	-	497.31	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	1,145.05	-	1,145.05	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,76,115.87</b>	<b>1,644.44</b>	<b>-</b>	<b>1,77,760.31</b>	<b>1,29,234.54</b>	<b>497.31</b>	<b>-</b>	<b>1,29,731.85</b>	<b>1,20,613.53</b>	<b>-</b>	<b>-</b>	<b>1,20,613.53</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas ELSS Tax Saver Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	82,506.01	-	-	82,506.01	63,018.09	-	-	63,018.09	66,228.79	-	-	66,228.79
Warrants	-	-	-	-	-	-	-	-	212.96	-	-	212.96
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>82,506.01</b>	<b>-</b>	<b>-</b>	<b>82,506.01</b>	<b>63,018.09</b>	<b>-</b>	<b>-</b>	<b>63,018.09</b>	<b>66,441.75</b>	<b>-</b>	<b>-</b>	<b>66,441.75</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Conservative Hybrid Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	12,925.95	-	-	12,925.95	11,685.66	-	-	11,685.66	10,868.61	-	-	10,868.61
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	7,817.82	-	7,817.82	-	1,886.29	-	1,886.29	-	20,867.80	-	20,867.80
Certificates of deposit	-	-	-	-	-	-	-	-	-	1,464.98	-	1,464.98
Commercial Paper	-	966.87	-	966.87	-	-	-	-	-	-	-	-
Corporate Bond	-	34,410.50	-	34,410.50	-	26,513.45	-	26,513.45	-	12,573.86	-	12,573.86
Floating Rate Bonds	-	-	-	-	-	999.00	-	999.00	-	-	-	-
Floating Rate Notes	-	-	-	-	-	2,547.89	-	2,547.89	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	151.85	-	-	151.85	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	738.22	-	-	738.22	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>13,816.02</b>	<b>43,195.19</b>	<b>-</b>	<b>57,011.21</b>	<b>11,685.66</b>	<b>31,946.63</b>	<b>-</b>	<b>43,632.29</b>	<b>10,868.61</b>	<b>34,906.64</b>	<b>-</b>	<b>45,775.25</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Arbitrage Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	52,360.86	-	-	52,360.86	22,566.03	-	-	22,566.03	42,042.06	-	-	42,042.06
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	2,500.80	-	2,500.80	-	-	-	-
Certificates of deposit	-	3,876.75	-	3,876.75	-	973.25	-	973.25	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	2,028.27	-	2,028.27	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	15,425.53	-	15,425.53	-	4,740.82	-	4,740.82	-	14,750.49	-	14,750.49
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	1,026.35	-	-	1,026.35	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>53,387.21</b>	<b>21,330.55</b>	<b>-</b>	<b>74,717.76</b>	<b>22,566.03</b>	<b>8,214.87</b>	<b>-</b>	<b>30,780.90</b>	<b>42,042.06</b>	<b>14,750.49</b>	<b>-</b>	<b>56,792.55</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aggressive Hybrid Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	482.91	-	482.91	-	-	-	-	-	-	-	-
Equity shares	70,521.73	-	-	70,521.73	56,465.35	-	-	56,465.35	56,293.19	-	-	56,293.19
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	7,210.72	-	7,210.72	-	1,534.09	-	1,534.09	-	8,001.12	-	8,001.12
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	966.87	-	966.87	-	-	-	-	-	-	-	-
Corporate Bond	-	14,286.24	-	14,286.24	-	16,791.14	-	16,791.14	-	10,778.64	-	10,778.64
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	286.26	-	286.26	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	423.53	-	503.30	926.83	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	504.36	-	-	504.36	280.95	-	-	280.95	-	-	-	-
<b>Total financial assets</b>	<b>71,449.62</b>	<b>23,233.00</b>	<b>503.30</b>	<b>95,185.92</b>	<b>56,746.30</b>	<b>18,325.23</b>	<b>-</b>	<b>75,071.53</b>	<b>56,293.19</b>	<b>18,779.76</b>	<b>-</b>	<b>75,072.95</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.



**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Focused Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	55,660.99	-	-	55,660.99	29,277.73	-	-	29,277.73	20,658.47	-	-	20,658.47
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>55,660.99</b>	<b>-</b>	<b>-</b>	<b>55,660.99</b>	<b>29,277.73</b>	<b>-</b>	<b>-</b>	<b>29,277.73</b>	<b>20,658.47</b>	<b>-</b>	<b>-</b>	<b>20,658.47</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas India Consumption Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,17,554.64	-	-	1,17,554.64	83,351.19	-	-	83,351.19	79,267.86	-	-	79,267.86
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	580.83	-	580.83	-	855.72	-	855.72	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,17,554.64</b>	<b>580.83</b>	<b>-</b>	<b>1,18,135.47</b>	<b>83,351.19</b>	<b>855.72</b>	<b>-</b>	<b>84,206.91</b>	<b>79,267.86</b>	<b>-</b>	<b>-</b>	<b>79,267.86</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aqua Fund of Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	6,622.58	-	-	6,622.58	8,887.24	-	-	8,887.24	11,148.71	-	-	11,148.71
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>6,622.58</b>	<b>-</b>	<b>-</b>	<b>6,622.58</b>	<b>8,887.24</b>	<b>-</b>	<b>-</b>	<b>8,887.24</b>	<b>11,148.71</b>	<b>-</b>	<b>-</b>	<b>11,148.71</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Flexi Cap Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,20,019.91	-	-	1,20,019.91	1,24,059.83	-	-	1,24,059.83	-	-	-	-
Warrants	-	-	-	-	396.49	-	-	396.49	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,20,019.91</b>	<b>-</b>	<b>-</b>	<b>1,20,019.91</b>	<b>1,24,456.32</b>	<b>-</b>	<b>-</b>	<b>1,24,456.32</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Asset Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	82,887.04	-	-	82,887.04	92,733.32	-	-	92,733.32	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	3,130.93	-	3,130.93	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	6,707.54	-	6,707.54	-	6,763.76	-	6,763.76	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	1,931.68	-	1,931.68	-	8,144.74	-	8,144.74	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	17,735.85	-	-	17,735.85	19,930.37	-	-	19,930.37	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	121.02	-	503.30	624.32	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	1,513.07	-	-	1,513.07	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,02,256.98</b>	<b>11,770.15</b>	<b>503.30</b>	<b>1,14,530.43</b>	<b>1,12,663.69</b>	<b>14,908.50</b>	<b>-</b>	<b>1,27,572.19</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Value Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,66,850.63	-	-	1,66,850.63	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	961.66	-	961.66	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,66,850.63</b>	<b>961.66</b>	<b>-</b>	<b>1,67,812.29</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gold ETF											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	6,095.82	-	6,095.82	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	-	<b>6,095.82</b>	-	<b>6,095.82</b>	-	-	-	-	-	-	-	-

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Small Cap Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,21,246.03	-	-	1,21,246.03	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	1,998.91	-	1,998.91	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,21,246.03</b>	<b>1,998.91</b>	<b>-</b>	<b>1,23,244.94</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.



**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Nifty 50 Index Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	7,168.90	-	-	7,168.90	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>7,168.90</b>	-	-	<b>7,168.90</b>	-	-	-	-	-	-	-	-

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1**

Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Innovation Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	81,507.71	-	-	81,507.71	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>81,507.71</b>	<b>-</b>	<b>-</b>	<b>81,507.71</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Cap Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	2,19,669.49	-	0.02	2,19,669.51	1,52,314.90	-	0.02	1,52,314.92	1,69,110.75	-	0.02	1,69,110.77
Warrants	-	-	-	-	1,234.60	-	-	1,234.60	1,199.44	-	-	1,199.44
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>2,19,669.49</b>	<b>-</b>	<b>0.02</b>	<b>2,19,669.51</b>	<b>1,53,549.50</b>	<b>-</b>	<b>0.02</b>	<b>1,53,549.52</b>	<b>1,70,310.19</b>	<b>-</b>	<b>0.02</b>	<b>1,70,310.21</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gilt Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	1,24,197.73	-	1,24,197.73	-	52,550.84	-	52,550.84	-	2,249.56	-	2,249.56
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	-	<b>1,24,197.73</b>	-	<b>1,24,197.73</b>	-	<b>52,550.84</b>	-	<b>52,550.84</b>	-	<b>2,249.56</b>	-	<b>2,249.56</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Liquid Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	1,005.57	-	1,005.57
Certificates of deposit	-	1,80,811.95	-	1,80,811.95	-	1,30,256.35	-	1,30,256.35	-	1,63,591.81	-	1,63,591.81
Commercial Paper	-	3,16,244.17	-	3,16,244.17	-	2,98,088.16	-	2,98,088.16	-	1,82,384.90	-	1,82,384.90
Corporate Bond	-	12,490.80	-	12,490.80	-	33,418.03	-	33,418.03	-	18,949.28	-	18,949.28
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	1,21,463.48	-	1,21,463.48	-	71,739.91	-	71,739.91	-	1,26,655.13	-	1,26,655.13
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	1,653.53	-	-	1,653.53	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,653.53</b>	<b>6,31,010.40</b>	<b>-</b>	<b>6,32,663.93</b>	<b>-</b>	<b>5,33,502.45</b>	<b>-</b>	<b>5,33,502.45</b>	<b>-</b>	<b>4,92,586.69</b>	<b>-</b>	<b>4,92,586.69</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Short Duration Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	7,114.80	-	7,114.80	-	1,680.80	-	1,680.80	-	2,535.25	-	2,535.25
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	13,264.17	-	13,264.17	-	19,506.99	-	19,506.99	-	22,669.07	-	22,669.07
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	3,969.31	-	3,969.31
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	683.38	-	683.38
<i><b>Others</b></i>												
Alternative Investment Funds	64.22	-	-	64.22	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>64.22</b>	<b>20,378.97</b>	<b>-</b>	<b>20,443.19</b>	<b>-</b>	<b>21,187.79</b>	<b>-</b>	<b>21,187.79</b>	<b>-</b>	<b>29,857.01</b>	<b>-</b>	<b>29,857.01</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1**

Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking & Financial Services Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	12,188.66	-	-	12,188.66	6,836.01	-	-	6,836.01	4,931.84	-	-	4,931.84
Warrants	-	-	-	-	51.58	-	-	51.58	81.42	-	-	81.42
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>12,188.66</b>	<b>-</b>	<b>-</b>	<b>12,188.66</b>	<b>6,887.59</b>	<b>-</b>	<b>-</b>	<b>6,887.59</b>	<b>5,013.26</b>	<b>-</b>	<b>-</b>	<b>5,013.26</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Credit Risk Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	2,218.46	-	2,218.46	-	-	-	-	-	2,413.79	-	2,413.79
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	10,976.56	-	10,976.56	-	12,727.60	-	12,727.60	-	15,203.29	-	15,203.29
Floating Rate Bonds	-	-	-	-	-	1,798.21	-	1,798.21	-	-	-	-
Floating Rate Notes	-	1,525.16	-	1,525.16	-	2,347.39	-	2,347.39	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	47.52	-	-	47.52	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	60.50	-	-	60.50	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	89.15	-	-	89.15	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>197.17</b>	<b>14,720.18</b>	<b>-</b>	<b>14,917.35</b>	<b>-</b>	<b>16,873.20</b>	<b>-</b>	<b>16,873.20</b>	<b>-</b>	<b>17,617.08</b>	<b>-</b>	<b>17,617.08</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.



**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Ultra Short Duration Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	101.34	-	101.34	-	870.71	-	870.71
Certificates of deposit	-	35,297.18	-	35,297.18	-	19,623.13	-	19,623.13	-	2,927.84	-	2,927.84
Commercial Paper	-	3,842.81	-	3,842.81	-	4,969.17	-	4,969.17	-	1,590.41	-	1,590.41
Corporate Bond	-	31,218.79	-	31,218.79	-	2,682.43	-	2,682.43	-	10,372.06	-	10,372.06
Floating Rate Bonds	-	1,779.54	-	1,779.54	-	999.00	-	999.00	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	1,455.93	-	1,455.93	-	-	-	-	-	2,465.34	-	2,465.34
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	269.26	-	-	269.26	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>269.26</b>	<b>73,594.25</b>	<b>-</b>	<b>73,863.51</b>	<b>-</b>	<b>28,375.07</b>	<b>-</b>	<b>28,375.07</b>	<b>-</b>	<b>18,226.36</b>	<b>-</b>	<b>18,226.36</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Balanced Advantage Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	2,54,539.52	-	-	2,54,539.52	2,28,409.11	-	-	2,28,409.11	2,06,969.23	-	-	2,06,969.23
Warrants	-	-	-	-	2,453.08	-	-	2,453.08	2,232.90	-	-	2,232.90
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	13,976.39	-	13,976.39	-	2,528.14	-	2,528.14	-	24,177.82	-	24,177.82
Certificates of deposit	-	7,392.39	-	7,392.39	-	2,957.35	-	2,957.35	-	2,477.25	-	2,477.25
Commercial Paper	-	5,930.40	-	5,930.40	-	1,426.89	-	1,426.89	-	1,393.64	-	1,393.64
Corporate Bond	-	64,339.76	-	64,339.76	-	50,575.20	-	50,575.20	-	55,636.75	-	55,636.75
Floating Rate Bonds	-	-	-	-	-	3,896.12	-	3,896.12	-	-	-	-
Floating Rate Notes	-	1,016.77	-	1,016.77	-	5,301.84	-	5,301.84	-	-	-	-
Treasury bills	-	2,400.28	-	2,400.28	-	-	-	-	-	1,941.85	-	1,941.85
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	1,268.32	-	1,268.32
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	7,728.92	-	4,026.40	11,755.32	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	4,891.77	-	-	4,891.77	1,056.61	-	-	1,056.61	-	-	-	-
<b>Total financial assets</b>	<b>2,67,160.21</b>	<b>95,055.99</b>	<b>4,026.40</b>	<b>3,66,242.60</b>	<b>2,31,918.80</b>	<b>66,685.54</b>	<b>-</b>	<b>2,98,604.34</b>	<b>2,09,202.13</b>	<b>86,895.63</b>	<b>-</b>	<b>2,96,097.76</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Overnight Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	1,495.37	-	1,495.37	-	995.90	-	995.90	-	999.45	-	999.45
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	-	<b>1,495.37</b>	-	<b>1,495.37</b>	-	<b>995.90</b>	-	<b>995.90</b>	-	<b>999.45</b>	-	<b>999.45</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Money Market Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	2,409.26	-	2,409.26	-	6,311.73	-	6,311.73	-	-	-	-
Commercial Paper	-	477.27	-	477.27	-	2,687.60	-	2,687.60	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	485.31	-	485.31	-	-	-	-	-	485.46	-	485.46
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	35.77	-	-	35.77	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>35.77</b>	<b>3,371.84</b>	<b>-</b>	<b>3,407.61</b>	<b>-</b>	<b>8,999.33</b>	<b>-</b>	<b>8,999.33</b>	<b>-</b>	<b>485.46</b>	<b>-</b>	<b>485.46</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Equity Savings Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	15,873.22	-	-	15,873.22	16,344.32	-	-	16,344.32	23,521.34	-	-	23,521.34
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	2,431.23	-	2,431.23	-	2,391.08	-	2,391.08	-	6,565.65	-	6,565.65
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	497.73	-	497.73
Corporate Bond	-	3,063.12	-	3,063.12	-	4,567.12	-	4,567.12	-	3,048.28	-	3,048.28
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	504.36	-	-	504.36	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>16,377.58</b>	<b>5,494.35</b>	<b>-</b>	<b>21,871.93</b>	<b>16,344.32</b>	<b>6,958.20</b>	<b>-</b>	<b>23,302.52</b>	<b>23,521.34</b>	<b>10,111.66</b>	<b>-</b>	<b>33,633.00</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large & Mid Cap Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	1,05,781.41	-	-	1,05,781.41	68,094.15	-	-	68,094.15	57,922.93	-	-	57,922.93
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>1,05,781.41</b>	<b>-</b>	<b>-</b>	<b>1,05,781.41</b>	<b>68,094.15</b>	<b>-</b>	<b>-</b>	<b>68,094.15</b>	<b>57,922.93</b>	<b>-</b>	<b>-</b>	<b>57,922.93</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking and PSU Bond Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	-	-	-	-	-	-	-	-	-	-	-	-
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	553.23	-	553.23	-	-	-	-	-	1,973.05	-	1,973.05
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	2,190.90	-	2,190.90	-	2,824.53	-	2,824.53	-	7,459.76	-	7,459.76
Floating Rate Bonds	-	-	-	-	-	299.70	-	299.70	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	13.61	-	-	13.61	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>13.61</b>	<b>2,744.13</b>	<b>-</b>	<b>2,757.74</b>	<b>-</b>	<b>3,124.23</b>	<b>-</b>	<b>3,124.23</b>	<b>-</b>	<b>9,432.81</b>	<b>-</b>	<b>9,432.81</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.

**Table 1****Classification of Investments into Level 1, Level 2 and Level 3 as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Business Cycle Fund											
	As at				As at				As at			
	March 31, 2024				March 31, 2023				April 01, 2022 (Opening)			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
<b>Financial Assets</b>												
<i><b>Equity and Equity Related</b></i>												
Convertible Debentures	-	-	-	-	-	-	-	-	-	-	-	-
Equity shares	39,900.32	-	-	39,900.32	45,031.35	-	-	45,031.35	95,170.40	-	-	95,170.40
Warrants	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Debt and Money Market Instrument</b></i>												
Central & State Government Securities	-	-	-	-	-	-	-	-	-	-	-	-
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-
Treasury bills	-	387.22	-	387.22	-	380.32	-	380.32	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-
<i><b>Others</b></i>												
Alternative Investment Funds	-	-	-	-	-	-	-	-	-	-	-	-
Exchange Traded Funds (ETFs)	-	-	-	-	-	-	-	-	-	-	-	-
Gold	-	-	-	-	-	-	-	-	-	-	-	-
Infrastructure Investment Trust	-	-	-	-	-	-	-	-	-	-	-	-
Mutual Fund Units	-	-	-	-	-	-	-	-	-	-	-	-
Overseas MF units	-	-	-	-	-	-	-	-	-	-	-	-
Real Estate Investment Trust (REITs)	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total financial assets</b>	<b>39,900.32</b>	<b>387.22</b>	<b>-</b>	<b>40,287.54</b>	<b>45,031.35</b>	<b>380.32</b>	<b>-</b>	<b>45,411.67</b>	<b>95,170.40</b>	<b>-</b>	<b>-</b>	<b>95,170.40</b>

Note: There have been no transfers between Level 1, Level 2 and Level 3 for the year ended 31 March 2024; 31 March 2023; and 31 Mar 2022.



**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Medium Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	109.75	-	109.75	183.23	-	183.23	786.08	-	786.08
Balances with Bank/(s)	5.02	-	5.02	21.56	-	21.56	22.69	-	22.69
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	2.50	-	2.50	516.66	-	516.66	28.99	-	28.99
Other Financial assets	48.46	-	48.46	52.25	-	52.25	104.18	-	104.18
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>165.73</b>	<b>-</b>	<b>165.73</b>	<b>773.70</b>	<b>-</b>	<b>773.70</b>	<b>941.94</b>	<b>-</b>	<b>941.94</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	3.31	-	3.31	0.75	-	0.75	41.43	-	41.43
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	6.37	-	6.37	5.86	-	5.86	5.53	-	5.53
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.83	-	0.83	1.17	-	1.17	0.85	-	0.85
<b>Total</b>	<b>10.51</b>	<b>-</b>	<b>10.51</b>	<b>7.78</b>	<b>-</b>	<b>7.78</b>	<b>47.81</b>	<b>-</b>	<b>47.81</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Low Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	1,086.72	-	1,086.72	1,176.31	-	1,176.31	2,139.57	-	2,139.57
Balances with Bank/(s)	98.14	-	98.14	125.31	-	125.31	636.65	-	636.65
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	7.59	-	7.59	4.47	-	4.47	612.40	-	612.40
Other Financial assets	264.54	-	264.54	204.11	-	204.11	303.12	-	303.12
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.52	-	1.52	0.80	-	0.80	-	-	-
<b>Total</b>	<b>1,458.51</b>	<b>-</b>	<b>1,458.51</b>	<b>1,511.00</b>	<b>-</b>	<b>1,511.00</b>	<b>3,691.74</b>	<b>-</b>	<b>3,691.74</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	171.12	-	171.12	18.82	-	18.82	623.28	-	623.28
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	18.58	-	18.58	13.95	-	13.95	15.78	-	15.78
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.83	-	0.83	1.03	-	1.03	2.64	-	2.64
<b>Total</b>	<b>190.53</b>	<b>-</b>	<b>190.53</b>	<b>33.80</b>	<b>-</b>	<b>33.80</b>	<b>641.70</b>	<b>-</b>	<b>641.70</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Dynamic Bond Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	168.30	-	168.30	1,475.04	-	1,475.04	3,118.46	-	3,118.46
Balances with Bank/(s)	20.49	-	20.49	544.73	-	544.73	26.48	-	26.48
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	3,575.61	-	3,575.61	100.01	-	100.01
Other Financial assets	176.92	-	176.92	100.35	-	100.35	145.81	-	145.81
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>365.71</b>	<b>-</b>	<b>365.71</b>	<b>5,695.73</b>	<b>-</b>	<b>5,695.73</b>	<b>3,390.76</b>	<b>-</b>	<b>3,390.76</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	18.55	-	18.55	13.98	-	13.98	487.91	-	487.91
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	28.93	-	28.93	28.17	-	28.17	22.65	-	22.65
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	1.94	-	1.94	1.41	-	1.41	1.81	-	1.81
<b>Total</b>	<b>49.42</b>	<b>-</b>	<b>49.42</b>	<b>43.56</b>	<b>-</b>	<b>43.56</b>	<b>512.37</b>	<b>-</b>	<b>512.37</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Corporate Bond Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	381.05	-	381.05	3,862.80	-	3,862.80	427.98	-	427.98
Balances with Bank/(s)	5.06	-	5.06	116.43	-	116.43	1.16	-	1.16
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	25.00	-	25.00	0.01	-	0.01	0.23	-	0.23
Other Financial assets	330.50	-	330.50	233.10	-	233.10	80.89	-	80.89
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>741.61</b>	<b>-</b>	<b>741.61</b>	<b>4,212.34</b>	<b>-</b>	<b>4,212.34</b>	<b>510.26</b>	<b>-</b>	<b>510.26</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	25.78	-	25.78	3.01	-	3.01	248.04	-	248.04
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	3.80	-	3.80	1.76	-	1.76	3.92	-	3.92
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.48	-	0.48	0.79	-	0.79	0.59	-	0.59
<b>Total</b>	<b>30.06</b>	<b>-</b>	<b>30.06</b>	<b>5.56</b>	<b>-</b>	<b>5.56</b>	<b>252.55</b>	<b>-</b>	<b>252.55</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	441.53	-	441.53	1,313.11	-	1,313.11	-	-	-
Balances with Bank/(s)	6.74	-	6.74	898.46	-	898.46	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	-	-	-	-	-	-
Other Financial assets	218.11	-	218.11	381.91	-	381.91	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>666.38</b>	<b>-</b>	<b>666.38</b>	<b>2,593.48</b>	<b>-</b>	<b>2,593.48</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	110.90	-	110.90	1,069.92	-	1,069.92	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	7.68	-	7.68	4.29	-	4.29	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	1.00	-	1.00	0.63	-	0.63	-	-	-
<b>Total</b>	<b>119.58</b>	<b>-</b>	<b>119.58</b>	<b>1,074.84</b>	<b>-</b>	<b>1,074.84</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2028 Index Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	81.33	-	81.33	600.53	-	600.53	-	-	-
Balances with Bank/(s)	1.09	-	1.09	578.15	-	578.15	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.04	-	0.04	-	-	-	-	-	-
Other Financial assets	96.60	-	96.60	178.40	-	178.40	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.01	-	0.01	-	-	-	-	-	-
<b>Total</b>	<b>179.07</b>	<b>-</b>	<b>179.07</b>	<b>1,357.08</b>	<b>-</b>	<b>1,357.08</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	0.20	-	0.20	399.66	-	399.66	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	0.85	-	0.85	0.84	-	0.84	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	2.37	-	2.37	0.38	-	0.38	-	-	-
<b>Total</b>	<b>3.42</b>	<b>-</b>	<b>3.42</b>	<b>400.88</b>	<b>-</b>	<b>400.88</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Floater Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	301.54	-	301.54	-	-	-	-	-	-
Balances with Bank/(s)	13.43	-	13.43	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.96	-	0.96	-	-	-	-	-	-
Other Financial assets	24.44	-	24.44	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.09	-	0.09	-	-	-	-	-	-
<b>Total</b>	<b>340.46</b>	<b>-</b>	<b>340.46</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	53.93	-	53.93	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.12	-	1.12	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.72	-	0.72	-	-	-	-	-	-
<b>Total</b>	<b>55.77</b>	<b>-</b>	<b>55.77</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Mid Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	6,082.13	-	6,082.13	7,737.50	-	7,737.50	7,776.31	-	7,776.31
Balances with Bank/(s)	162.96	-	162.96	311.62	-	311.62	137.70	-	137.70
Derivative financial instruments	-	119.07	119.07	-	-	-	-	-	-
Receivables	95.79	-	95.79	436.23	-	436.23	455.44	-	455.44
Other Financial assets	266.45	-	266.45	101.82	-	101.82	144.94	-	144.94
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.13	-	1.13	-	-	-	-	-	-
<b>Total</b>	<b>6,608.46</b>	<b>119.07</b>	<b>6,727.53</b>	<b>8,587.17</b>	<b>-</b>	<b>8,587.17</b>	<b>8,514.39</b>	<b>-</b>	<b>8,514.39</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	119.08	119.08	-	-	-	-	-	-
Payables	569.88	-	569.88	374.63	-	374.63	1,013.56	-	1,013.56
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	181.54	-	181.54	252.41	-	252.41	175.33	-	175.33
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	72.59	-	72.59	67.60	-	67.60	53.43	-	53.43
<b>Total</b>	<b>824.01</b>	<b>119.08</b>	<b>943.09</b>	<b>694.64</b>	<b>-</b>	<b>694.64</b>	<b>1,242.32</b>	<b>-</b>	<b>1,242.32</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income



**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	8,058.55	-	8,058.55	5,906.75	-	5,906.75	9,097.96	-	9,097.96
Balances with Bank/(s)	287.75	-	287.75	953.89	-	953.89	105.66	-	105.66
Derivative financial instruments	-	104.89	104.89	-	145.68	145.68	-	-	-
Receivables	367.81	-	367.81	199.92	-	199.92	1,229.48	-	1,229.48
Other Financial assets	812.85	-	812.85	91.15	-	91.15	156.48	-	156.48
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>9,526.96</b>	<b>104.89</b>	<b>9,631.85</b>	<b>7,151.71</b>	<b>145.68</b>	<b>7,297.39</b>	<b>10,589.58</b>	<b>-</b>	<b>10,589.58</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	59.08	59.08	-	133.25	133.25	-	-	-
Payables	637.49	-	637.49	401.76	-	401.76	306.90	-	306.90
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	261.07	-	261.07	222.51	-	222.51	225.60	-	225.60
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	89.57	-	89.57	63.75	-	63.75	74.52	-	74.52
<b>Total</b>	<b>988.13</b>	<b>59.08</b>	<b>1,047.21</b>	<b>688.02</b>	<b>133.25</b>	<b>821.27</b>	<b>607.02</b>	<b>-</b>	<b>607.02</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas ELSS Tax Saver Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,674.49	-	2,674.49	1,739.57	-	1,739.57	5,174.12	-	5,174.12
Balances with Bank/(s)	188.84	-	188.84	236.17	-	236.17	141.89	-	141.89
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	329.88	-	329.88	10.32	-	10.32	1,190.07	-	1,190.07
Other Financial assets	38.32	-	38.32	41.68	-	41.68	111.29	-	111.29
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>3,231.53</b>	<b>-</b>	<b>3,231.53</b>	<b>2,027.74</b>	<b>-</b>	<b>2,027.74</b>	<b>6,617.37</b>	<b>-</b>	<b>6,617.37</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	1,630.33	-	1,630.33	116.02	-	116.02	665.74	-	665.74
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	106.54	-	106.54	117.11	-	117.11	140.33	-	140.33
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	94.49	-	94.49	70.37	-	70.37	74.33	-	74.33
<b>Total</b>	<b>1,831.36</b>	<b>-</b>	<b>1,831.36</b>	<b>303.50</b>	<b>-</b>	<b>303.50</b>	<b>880.40</b>	<b>-</b>	<b>880.40</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Conservative Hybrid Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,340.06	-	2,340.06	3,798.69	-	3,798.69	1,491.38	-	1,491.38
Balances with Bank/(s)	22.74	-	22.74	172.87	-	172.87	61.99	-	61.99
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	42.04	-	42.04	2,058.77	-	2,058.77	133.00	-	133.00
Other Financial assets	1,089.80	-	1,089.80	700.64	-	700.64	602.94	-	602.94
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	5.81	-	5.81	-	-	-
<b>Total</b>	<b>3,494.64</b>	<b>-</b>	<b>3,494.64</b>	<b>6,736.78</b>	<b>-</b>	<b>6,736.78</b>	<b>2,289.31</b>	<b>-</b>	<b>2,289.31</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	1,075.19	-	1,075.19	10.28	-	10.28	93.49	-	93.49
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	87.54	-	87.54	71.78	-	71.78	135.96	-	135.96
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	2.59	-	2.59	1.24	-	1.24	10.76	-	10.76
<b>Total</b>	<b>1,165.32</b>	<b>-</b>	<b>1,165.32</b>	<b>83.30</b>	<b>-</b>	<b>83.30</b>	<b>240.21</b>	<b>-</b>	<b>240.21</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Arbitrage Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	11,404.90	-	11,404.90	2,437.95	-	2,437.95	2,430.53	-	2,430.53
Balances with Bank/(s)	2,364.03	-	2,364.03	199.14	-	199.14	92.90	-	92.90
Derivative financial instruments	-	6,068.70	6,068.70	-	24,314.76	24,314.76	-	23,877.33	23,877.33
Receivables	1,324.21	-	1,324.21	3,829.34	-	3,829.34	5,051.56	-	5,051.56
Other Financial assets	122.81	-	122.81	95.29	-	95.29	909.70	-	909.70
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>15,215.95</b>	<b>6,068.70</b>	<b>21,284.65</b>	<b>6,561.72</b>	<b>24,314.76</b>	<b>30,876.48</b>	<b>8,484.69</b>	<b>23,877.33</b>	<b>32,362.02</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	6,338.20	6,338.20	-	24,604.79	24,604.79	-	23,829.91	23,829.91
Payables	11,168.24	-	11,168.24	3,802.26	-	3,802.26	2,238.63	-	2,238.63
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	68.04	-	68.04	45.89	-	45.89	66.57	-	66.57
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	4.82	-	4.82	4.69	-	4.69	7.53	-	7.53
<b>Total</b>	<b>11,241.10</b>	<b>6,338.20</b>	<b>17,579.30</b>	<b>3,852.84</b>	<b>24,604.79</b>	<b>28,457.63</b>	<b>2,312.73</b>	<b>23,829.91</b>	<b>26,142.64</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aggressive Hybrid Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	4,964.23	-	4,964.23	2,490.72	-	2,490.72	1,974.82	-	1,974.82
Balances with Bank/(s)	130.84	-	130.84	360.73	-	360.73	49.24	-	49.24
Derivative financial instruments	-	238.19	238.19	-	14.85	14.85	-	-	-
Receivables	409.72	-	409.72	7.80	-	7.80	1,195.61	-	1,195.61
Other Financial assets	756.16	-	756.16	354.32	-	354.32	536.06	-	536.06
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>6,260.95</b>	<b>238.19</b>	<b>6,499.14</b>	<b>3,213.57</b>	<b>14.85</b>	<b>3,228.42</b>	<b>3,755.73</b>	<b>-</b>	<b>3,755.73</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	203.24	203.24	-	-	-	-	-	-
Payables	1,625.56	-	1,625.56	81.17	-	81.17	1,105.49	-	1,105.49
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	146.15	-	146.15	130.50	-	130.50	130.66	-	130.66
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	9.31	-	9.31	8.50	-	8.50	51.53	-	51.53
<b>Total</b>	<b>1,781.02</b>	<b>203.24</b>	<b>1,984.26</b>	<b>220.17</b>	<b>-</b>	<b>220.17</b>	<b>1,287.68</b>	<b>-</b>	<b>1,287.68</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Focused Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	3,318.16	-	3,318.16	1,155.85	-	1,155.85	1,200.94	-	1,200.94
Balances with Bank/(s)	38.70	-	38.70	90.91	-	90.91	18.99	-	18.99
Derivative financial instruments	-	61.73	61.73	-	-	-	-	-	-
Receivables	1,096.18	-	1,096.18	9.32	-	9.32	47.85	-	47.85
Other Financial assets	24.35	-	24.35	17.39	-	17.39	26.50	-	26.50
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.57	-	1.57	0.50	-	0.50	-	-	-
<b>Total</b>	<b>4,478.96</b>	<b>61.73</b>	<b>4,540.69</b>	<b>1,273.97</b>	<b>-</b>	<b>1,273.97</b>	<b>1,294.28</b>	<b>-</b>	<b>1,294.28</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	61.72	61.72	-	-	-	-	-	-
Payables	952.61	-	952.61	29.89	-	29.89	65.74	-	65.74
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	91.15	-	91.15	67.74	-	67.74	39.50	-	39.50
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	12.11	-	12.11	8.36	-	8.36	10.73	-	10.73
<b>Total</b>	<b>1,055.87</b>	<b>61.72</b>	<b>1,117.59</b>	<b>105.99</b>	<b>-</b>	<b>105.99</b>	<b>115.97</b>	<b>-</b>	<b>115.97</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas India Consumption Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	4,744.73	-	4,744.73	4,836.06	-	4,836.06	7,364.47	-	7,364.47
Balances with Bank/(s)	113.61	-	113.61	175.57	-	175.57	11.59	-	11.59
Derivative financial instruments	-	1.69	1.69	-	-	-	-	-	-
Receivables	545.03	-	545.03	1.56	-	1.56	1,262.67	-	1,262.67
Other Financial assets	54.40	-	54.40	54.79	-	54.79	115.45	-	115.45
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.90	-	0.90	-	-	-	-	-	-
<b>Total</b>	<b>5,458.67</b>	<b>1.69</b>	<b>5,460.36</b>	<b>5,067.98</b>	<b>-</b>	<b>5,067.98</b>	<b>8,754.18</b>	<b>-</b>	<b>8,754.18</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	193.30	-	193.30	434.67	-	434.67	145.77	-	145.77
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	137.26	-	137.26	138.28	-	138.28	170.92	-	170.92
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	20.10	-	20.10	23.17	-	23.17	27.24	-	27.24
<b>Total</b>	<b>350.66</b>	<b>-</b>	<b>350.66</b>	<b>596.12</b>	<b>-</b>	<b>596.12</b>	<b>343.93</b>	<b>-</b>	<b>343.93</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aqua Fund of Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	135.96	-	135.96	257.94	-	257.94	95.10	-	95.10
Balances with Bank/(s)	4.16	-	4.16	30.86	-	30.86	2.48	-	2.48
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	6.17	-	6.17	0.60	-	0.60	1.01	-	1.01
Other Financial assets	3.17	-	3.17	5.36	-	5.36	13.73	-	13.73
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.26	-	1.26	3.64	-	3.64	2.45	-	2.45
<b>Total</b>	<b>150.72</b>	<b>-</b>	<b>150.72</b>	<b>298.40</b>	<b>-</b>	<b>298.40</b>	<b>114.77</b>	<b>-</b>	<b>114.77</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	14.23	-	14.23	104.52	-	104.52	39.90	-	39.90
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	5.25	-	5.25	26.26	-	26.26	18.79	-	18.79
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	1.64	-	1.64	2.69	-	2.69	1.25	-	1.25
<b>Total</b>	<b>21.12</b>	<b>-</b>	<b>21.12</b>	<b>133.47</b>	<b>-</b>	<b>133.47</b>	<b>59.94</b>	<b>-</b>	<b>59.94</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income



**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Flexi Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	4,447.92	-	4,447.92	6,564.17	-	6,564.17	-	-	-
Balances with Bank/(s)	214.63	-	214.63	492.45	-	492.45	-	-	-
Derivative financial instruments	-	158.88	158.88	-	509.37	509.37	-	-	-
Receivables	1,088.43	-	1,088.43	1.64	-	1.64	-	-	-
Other Financial assets	237.72	-	237.72	83.69	-	83.69	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>5,988.70</b>	<b>158.88</b>	<b>6,147.58</b>	<b>7,141.95</b>	<b>509.37</b>	<b>7,651.32</b>	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	161.65	161.65	-	509.37	509.37	-	-	-
Payables	355.63	-	355.63	161.81	-	161.81	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	206.99	-	206.99	236.34	-	236.34	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	18.14	-	18.14	5.55	-	5.55	-	-	-
<b>Total</b>	<b>580.76</b>	<b>161.65</b>	<b>742.41</b>	<b>403.70</b>	<b>509.37</b>	<b>913.07</b>	-	-	-

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2**

Classification of other financial assets and other financial liabilities as at March 31,

2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Asset Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,798.97	-	2,798.97	4,447.61	-	4,447.61	-	-	-
Balances with Bank/(s)	467.11	-	467.11	1,302.95	-	1,302.95	-	-	-
Derivative financial instruments	-	1,492.96	1,492.96	-	829.28	829.28	-	-	-
Receivables	61.85	-	61.85	8.23	-	8.23	-	-	-
Other Financial assets	177.55	-	177.55	243.79	-	243.79	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.34	-	0.34	-	-	-	-	-	-
<b>Total</b>	<b>3,505.82</b>	<b>1,492.96</b>	<b>4,998.78</b>	<b>6,002.58</b>	<b>829.28</b>	<b>6,831.86</b>	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	1,487.30	1,487.30	-	1,232.91	1,232.91	-	-	-
Payables	217.17	-	217.17	280.74	-	280.74	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	457.18	-	457.18	228.11	-	228.11	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	19.04	-	19.04	7.28	-	7.28	-	-	-
<b>Total</b>	<b>693.39</b>	<b>1,487.30</b>	<b>2,180.69</b>	<b>516.13</b>	<b>1,232.91</b>	<b>1,749.04</b>	-	-	-

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Value Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	3,995.35	-	3,995.35	-	-	-	-	-	-
Balances with Bank/(s)	302.32	-	302.32	-	-	-	-	-	-
Derivative financial instruments	-	103.49	103.49	-	-	-	-	-	-
Receivables	17.76	-	17.76	-	-	-	-	-	-
Other Financial assets	179.72	-	179.72	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>4,495.15</b>	<b>103.49</b>	<b>4,598.64</b>	-	-	-	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	103.49	103.49	-	-	-	-	-	-
Payables	295.43	-	295.43	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	489.64	-	489.64	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	22.55	-	22.55	-	-	-	-	-	-
<b>Total</b>	<b>807.62</b>	<b>103.49</b>	<b>911.11</b>	-	-	-	-	-	-

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gold ETF								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	46.83	-	46.83	-	-	-	-	-	-
Balances with Bank/(s)	0.40	-	0.40	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	-	-	-	-	-	-
Other Financial assets	1.19	-	1.19	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	170.80	-	170.80	-	-	-	-	-	-
<b>Total</b>	<b>219.22</b>	<b>-</b>	<b>219.22</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	0.01	-	0.01	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.04	-	1.04	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.15	-	0.15	-	-	-	-	-	-
<b>Total</b>	<b>1.20</b>	<b>-</b>	<b>1.20</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Small Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	6,047.00	-	6,047.00	-	-	-	-	-	-
Balances with Bank/(s)	308.51	-	308.51	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.55	-	0.55	-	-	-	-	-	-
Other Financial assets	44.82	-	44.82	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>6,400.88</b>	<b>-</b>	<b>6,400.88</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	514.72	-	514.72	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	254.09	-	254.09	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	9.58	-	9.58	-	-	-	-	-	-
<b>Total</b>	<b>778.39</b>	<b>-</b>	<b>778.39</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Nifty 50 Index Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	5.47	-	5.47	-	-	-	-	-	-
Balances with Bank/(s)	14.68	-	14.68	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	1.10	-	1.10	-	-	-	-	-	-
Other Financial assets	1.32	-	1.32	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.14	-	0.14	-	-	-	-	-	-
<b>Total</b>	<b>22.71</b>	<b>-</b>	<b>22.71</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	44.63	-	44.63	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.75	-	1.75	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.20	-	0.20	-	-	-	-	-	-
<b>Total</b>	<b>46.58</b>	<b>-</b>	<b>46.58</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Innovation Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	21,802.98	-	21,802.98	-	-	-	-	-	-
Balances with Bank/(s)	457.46	-	457.46	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.03	-	0.03	-	-	-	-	-	-
Other Financial assets	211.95	-	211.95	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>22,472.42</b>	<b>-</b>	<b>22,472.42</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	5,614.96	-	5,614.96	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	160.60	-	160.60	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	7.26	-	7.26	-	-	-	-	-	-
<b>Total</b>	<b>5,782.82</b>	<b>-</b>	<b>5,782.82</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	10,172.22	-	10,172.22	7,675.77	-	7,675.77	5,375.46	-	5,375.46
Balances with Bank/(s)	392.98	-	392.98	478.05	-	478.05	271.77	-	271.77
Derivative financial instruments	-	53.96	53.96	-	-	-	-	-	-
Receivables	16.47	-	16.47	23.15	-	23.15	951.34	-	951.34
Other Financial assets	969.21	-	969.21	101.25	-	101.25	117.33	-	117.33
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	3.03	-	3.03	-	-	-	-	-	-
<b>Total</b>	<b>11,553.91</b>	<b>53.96</b>	<b>11,607.87</b>	<b>8,278.22</b>	<b>-</b>	<b>8,278.22</b>	<b>6,715.90</b>	<b>-</b>	<b>6,715.90</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	2,537.56	-	2,537.56	431.15	-	431.15	1,342.02	-	1,342.02
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	329.60	-	329.60	329.63	-	329.63	345.79	-	345.79
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	21.28	-	21.28	31.61	-	31.61	86.49	-	86.49
<b>Total</b>	<b>2,888.44</b>	<b>-</b>	<b>2,888.44</b>	<b>792.39</b>	<b>-</b>	<b>792.39</b>	<b>1,774.30</b>	<b>-</b>	<b>1,774.30</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income



**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gilt Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	1,599.52	-	1,599.52	15,031.31	-	15,031.31	339.92	-	339.92
Balances with Bank/(s)	32.55	-	32.55	18,963.38	-	18,963.38	4.94	-	4.94
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	100.99	-	100.99	6.61	-	6.61
Other Financial assets	1,625.39	-	1,625.39	308.20	-	308.20	51.13	-	51.13
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	0.17	-	0.17	-	-	-
<b>Total</b>	<b>3,257.46</b>	<b>-</b>	<b>3,257.46</b>	<b>34,404.05</b>	<b>-</b>	<b>34,404.05</b>	<b>402.60</b>	<b>-</b>	<b>402.60</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	5.85	-	5.85	9,453.48	-	9,453.48	11.99	-	11.99
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	28.58	-	28.58	9.33	-	9.33	7.23	-	7.23
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	3.02	-	3.02	3.32	-	3.32	0.81	-	0.81
<b>Total</b>	<b>37.45</b>	<b>-</b>	<b>37.45</b>	<b>9,466.13</b>	<b>-</b>	<b>9,466.13</b>	<b>20.03</b>	<b>-</b>	<b>20.03</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Liquid Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	14.06	-	14.06	12,691.29	-	12,691.29	5,322.16	-	5,322.16
Balances with Bank/(s)	1,719.83	-	1,719.83	1,619.19	-	1,619.19	12,989.29	-	12,989.29
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	496.40	-	496.40	37.93	-	37.93	307.74	-	307.74
Other Financial assets	991.39	-	991.39	973.94	-	973.94	2,355.27	-	2,355.27
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	4.42	-	4.42	10.81	-	10.81	6.38	-	6.38
<b>Total</b>	<b>3,226.10</b>	<b>-</b>	<b>3,226.10</b>	<b>15,333.16</b>	<b>-</b>	<b>15,333.16</b>	<b>20,980.84</b>	<b>-</b>	<b>20,980.84</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	1,767.59	-	1,767.59	970.76	-	970.76	13,390.44	-	13,390.44
Borrowings	97,183.06	-	97,183.06	-	-	-	29,988.17	-	29,988.17
Other Financial Liabilities	130.54	-	130.54	42.28	-	42.28	98.73	-	98.73
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	33.72	-	33.72	36.55	-	36.55	52.10	-	52.10
<b>Total</b>	<b>99,114.91</b>	<b>-</b>	<b>99,114.91</b>	<b>1,049.59</b>	<b>-</b>	<b>1,049.59</b>	<b>43,529.44</b>	<b>-</b>	<b>43,529.44</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Short Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	543.40	-	543.40	760.03	-	760.03	5,023.74	-	5,023.74
Balances with Bank/(s)	49.08	-	49.08	168.84	-	168.84	138.93	-	138.93
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	1,002.08	-	1,002.08	5.33	-	5.33	2,082.70	-	2,082.70
Other Financial assets	688.68	-	688.68	470.98	-	470.98	574.80	-	574.80
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>2,283.24</b>	<b>-</b>	<b>2,283.24</b>	<b>1,405.18</b>	<b>-</b>	<b>1,405.18</b>	<b>7,820.17</b>	<b>-</b>	<b>7,820.17</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	764.57	-	764.57	60.75	-	60.75	359.37	-	359.37
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	18.10	-	18.10	36.06	-	36.06	39.78	-	39.78
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	2.17	-	2.17	4.88	-	4.88	5.74	-	5.74
<b>Total</b>	<b>784.84</b>	<b>-</b>	<b>784.84</b>	<b>101.69</b>	<b>-</b>	<b>101.69</b>	<b>404.89</b>	<b>-</b>	<b>404.89</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking & Financial Services Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	298.67	-	298.67	521.32	-	521.32	270.69	-	270.69
Balances with Bank/(s)	21.14	-	21.14	44.69	-	44.69	33.25	-	33.25
Derivative financial instruments	-	2.40	2.40	-	-	-	-	-	-
Receivables	6.49	-	6.49	2.03	-	2.03	63.53	-	63.53
Other Financial assets	60.38	-	60.38	4.50	-	4.50	10.58	-	10.58
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.32	-	1.32	0.36	-	0.36	-	-	-
<b>Total</b>	<b>388.00</b>	<b>2.40</b>	<b>390.40</b>	<b>572.90</b>	<b>-</b>	<b>572.90</b>	<b>378.05</b>	<b>-</b>	<b>378.05</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	1.60	1.60	-	-	-	-	-	-
Payables	14.67	-	14.67	3.23	-	3.23	125.60	-	125.60
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	19.91	-	19.91	19.36	-	19.36	17.59	-	17.59
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	1.48	-	1.48	1.18	-	1.18	2.26	-	2.26
<b>Total</b>	<b>36.06</b>	<b>1.60</b>	<b>37.66</b>	<b>23.77</b>	<b>-</b>	<b>23.77</b>	<b>145.45</b>	<b>-</b>	<b>145.45</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Credit Risk Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	151.74	-	151.74	764.46	-	764.46	2,264.59	-	2,264.59
Balances with Bank/(s)	21.71	-	21.71	55.33	-	55.33	24.48	-	24.48
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	35.73	-	35.73	0.11	-	0.11	44.94	-	44.94
Other Financial assets	327.67	-	327.67	502.69	-	502.69	621.51	-	621.51
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>536.85</b>	<b>-</b>	<b>536.85</b>	<b>1,322.59</b>	<b>-</b>	<b>1,322.59</b>	<b>2,955.52</b>	<b>-</b>	<b>2,955.52</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	70.18	-	70.18	6.81	-	6.81	82.07	-	82.07
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	24.81	-	24.81	24.34	-	24.34	23.98	-	23.98
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	1.92	-	1.92	1.82	-	1.82	1.07	-	1.07
<b>Total</b>	<b>96.91</b>	<b>-</b>	<b>96.91</b>	<b>32.97</b>	<b>-</b>	<b>32.97</b>	<b>107.12</b>	<b>-</b>	<b>107.12</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Ultra Short Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	15,676.64	-	15,676.64	3,256.46	-	3,256.46	1,097.27	-	1,097.27
Balances with Bank/(s)	2,016.80	-	2,016.80	1,402.19	-	1,402.19	45.25	-	45.25
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	1,512.02	-	1,512.02	411.14	-	411.14	1,274.94	-	1,274.94
Other Financial assets	1,029.38	-	1,029.38	173.63	-	173.63	366.31	-	366.31
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	3.32	-	3.32	-	-	-
<b>Total</b>	<b>20,234.84</b>	<b>-</b>	<b>20,234.84</b>	<b>5,246.74</b>	<b>-</b>	<b>5,246.74</b>	<b>2,783.77</b>	<b>-</b>	<b>2,783.77</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	281.63	-	281.63	26.41	-	26.41	1,334.04	-	1,334.04
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	22.90	-	22.90	4.40	-	4.40	7.69	-	7.69
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	10.61	-	10.61	3.65	-	3.65	1.49	-	1.49
<b>Total</b>	<b>315.14</b>	<b>-</b>	<b>315.14</b>	<b>34.46</b>	<b>-</b>	<b>34.46</b>	<b>1,343.22</b>	<b>-</b>	<b>1,343.22</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31,****2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Balanced Advantage Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	19,968.36	-	19,968.36	10,513.10	-	10,513.10	12,841.70	-	12,841.70
Balances with Bank/(s)	1,271.25	-	1,271.25	567.14	-	567.14	771.55	-	771.55
Derivative financial instruments	-	6,129.53	6,129.53	-	5,901.85	5,901.85	-	11,580.31	11,580.31
Receivables	2,260.55	-	2,260.55	4,088.07	-	4,088.07	10,757.22	-	10,757.22
Other Financial assets	2,301.66	-	2,301.66	1,436.51	-	1,436.51	2,640.80	-	2,640.80
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>25,801.82</b>	<b>6,129.53</b>	<b>31,931.35</b>	<b>16,604.82</b>	<b>5,901.85</b>	<b>22,506.67</b>	<b>27,011.27</b>	<b>11,580.31</b>	<b>38,591.58</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	6,237.49	6,237.49	-	5,901.85	5,901.85	-	11,123.16	11,123.16
Payables	12,846.37	-	12,846.37	2,667.24	-	2,667.24	6,486.34	-	6,486.34
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	573.66	-	573.66	526.15	-	526.15	461.61	-	461.61
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	78.90	-	78.90	76.44	-	76.44	67.63	-	67.63
<b>Total</b>	<b>13,498.93</b>	<b>6,237.49</b>	<b>19,736.42</b>	<b>3,269.83</b>	<b>5,901.85</b>	<b>9,171.68</b>	<b>7,015.58</b>	<b>11,123.16</b>	<b>18,138.74</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Overnight Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	26,515.29	-	26,515.29	37,773.38	-	37,773.38	30,185.92	-	30,185.92
Balances with Bank/(s)	139.43	-	139.43	1,544.05	-	1,544.05	1,783.77	-	1,783.77
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.69	-	0.69	0.20	-	0.20	157.73	-	157.73
Other Financial assets	29.54	-	29.54	20.62	-	20.62	3.28	-	3.28
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>26,684.95</b>	<b>-</b>	<b>26,684.95</b>	<b>39,338.25</b>	<b>-</b>	<b>39,338.25</b>	<b>32,130.70</b>	<b>-</b>	<b>32,130.70</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	66.98	-	66.98	35.54	-	35.54	1,845.30	-	1,845.30
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	26.14	-	26.14	24.64	-	24.64	8.24	-	8.24
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	19.54	-	19.54	24.74	-	24.74	6.85	-	6.85
<b>Total</b>	<b>112.66</b>	<b>-</b>	<b>112.66</b>	<b>84.92</b>	<b>-</b>	<b>84.92</b>	<b>1,860.39</b>	<b>-</b>	<b>1,860.39</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income



**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Money Market Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	903.56	-	903.56	699.09	-	699.09	493.38	-	493.38
Balances with Bank/(s)	1.09	-	1.09	51.50	-	51.50	5.20	-	5.20
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	0.01	-	0.01	168.00	-	168.00
Other Financial assets	23.49	-	23.49	18.44	-	18.44	25.25	-	25.25
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>928.14</b>	<b>-</b>	<b>928.14</b>	<b>769.04</b>	<b>-</b>	<b>769.04</b>	<b>691.83</b>	<b>-</b>	<b>691.83</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	0.91	-	0.91	12.02	-	12.02	86.52	-	86.52
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	2.25	-	2.25	2.86	-	2.86	0.82	-	0.82
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.90	-	0.90	0.68	-	0.68	0.08	-	0.08
<b>Total</b>	<b>4.06</b>	<b>-</b>	<b>4.06</b>	<b>15.56</b>	<b>-</b>	<b>15.56</b>	<b>87.42</b>	<b>-</b>	<b>87.42</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Equity Savings Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	1,553.60	-	1,553.60	829.61	-	829.61	2,190.76	-	2,190.76
Balances with Bank/(s)	42.96	-	42.96	65.58	-	65.58	28.26	-	28.26
Derivative financial instruments	-	8,957.77	8,957.77	-	8,225.54	8,225.54	-	9,437.24	9,437.24
Receivables	18.50	-	18.50	173.14	-	173.14	1,554.85	-	1,554.85
Other Financial assets	407.00	-	407.00	176.75	-	176.75	501.33	-	501.33
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>2,022.06</b>	<b>8,957.77</b>	<b>10,979.83</b>	<b>1,245.08</b>	<b>8,225.54</b>	<b>9,470.62</b>	<b>4,275.20</b>	<b>9,437.24</b>	<b>13,712.44</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	9,048.67	9,048.67	-	8,323.79	8,323.79	-	9,194.61	9,194.61
Payables	73.01	-	73.01	27.68	-	27.68	2,546.48	-	2,546.48
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	33.28	-	33.28	60.01	-	60.01	73.25	-	73.25
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	1.66	-	1.66	10.85	-	10.85	9.35	-	9.35
<b>Total</b>	<b>107.95</b>	<b>9,048.67</b>	<b>9,156.62</b>	<b>98.54</b>	<b>8,323.79</b>	<b>8,422.33</b>	<b>2,629.08</b>	<b>9,194.61</b>	<b>11,823.69</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large & Mid Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	5,062.47	-	5,062.47	3,701.79	-	3,701.79	4,013.93	-	4,013.93
Balances with Bank/(s)	590.01	-	590.01	238.02	-	238.02	115.28	-	115.28
Derivative financial instruments	-	18.25	18.25	-	-	-	-	-	-
Receivables	728.00	-	728.00	0.17	-	0.17	997.54	-	997.54
Other Financial assets	264.26	-	264.26	50.53	-	50.53	48.96	-	48.96
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>6,644.74</b>	<b>18.25</b>	<b>6,662.99</b>	<b>3,990.51</b>	<b>-</b>	<b>3,990.51</b>	<b>5,175.71</b>	<b>-</b>	<b>5,175.71</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	20.61	20.61	-	-	-	-	-	-
Payables	1,434.02	-	1,434.02	465.71	-	465.71	669.42	-	669.42
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	164.25	-	164.25	132.64	-	132.64	120.35	-	120.35
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	14.43	-	14.43	17.60	-	17.60	14.29	-	14.29
<b>Total</b>	<b>1,612.70</b>	<b>20.61</b>	<b>1,633.31</b>	<b>615.95</b>	<b>-</b>	<b>615.95</b>	<b>804.06</b>	<b>-</b>	<b>804.06</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking and PSU Bond Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	57.58	-	57.58	504.44	-	504.44	1,981.82	-	1,981.82
Balances with Bank/(s)	1.82	-	1.82	18.67	-	18.67	3.16	-	3.16
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	6.25	-	6.25	1.04	-	1.04	180.70	-	180.70
Other Financial assets	72.10	-	72.10	65.08	-	65.08	381.16	-	381.16
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	0.02	-	0.02	-	-	-
<b>Total</b>	<b>137.75</b>	<b>-</b>	<b>137.75</b>	<b>589.25</b>	<b>-</b>	<b>589.25</b>	<b>2,546.84</b>	<b>-</b>	<b>2,546.84</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	6.49	-	6.49	0.13	-	0.13	1,332.13	-	1,332.13
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	2.57	-	2.57	1.92	-	1.92	11.84	-	11.84
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	0.20	-	0.20	0.08	-	0.08	1.59	-	1.59
<b>Total</b>	<b>9.26</b>	<b>-</b>	<b>9.26</b>	<b>2.13</b>	<b>-</b>	<b>2.13</b>	<b>1,345.56</b>	<b>-</b>	<b>1,345.56</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 2****Classification of other financial assets and other financial liabilities as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Business Cycle Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total	Amortized Cost	Fair Value Through Profit & Loss	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,239.93	-	2,239.93	2,574.57	-	2,574.57	4,046.97	-	4,046.97
Balances with Bank/(s)	83.84	-	83.84	110.86	-	110.86	60.66	-	60.66
Derivative financial instruments	-	13.67	13.67	-	5.74	5.74	-	-	-
Receivables	-	-	-	0.19	-	0.19	2,451.59	-	2,451.59
Other Financial assets	21.09	-	21.09	33.88	-	33.88	88.89	-	88.89
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total</b>	<b>2,344.86</b>	<b>13.67</b>	<b>2,358.53</b>	<b>2,719.50</b>	<b>5.74</b>	<b>2,725.24</b>	<b>6,648.11</b>	<b>-</b>	<b>6,648.11</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	5.39	5.39	-	5.74	5.74	-	-	-
Payables	219.13	-	219.13	128.41	-	128.41	197.18	-	197.18
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	71.13	-	71.13	79.47	-	79.47	154.73	-	154.73
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Amount Earmarked, pending adjustment	3.34	-	3.34	5.76	-	5.76	6.83	-	6.83
<b>Total</b>	<b>293.60</b>	<b>5.39</b>	<b>298.99</b>	<b>213.64</b>	<b>5.74</b>	<b>219.38</b>	<b>358.74</b>	<b>-</b>	<b>358.74</b>

Note:-

There are no Financial Instruments to be measured at Fair Value through Other comprehensive income

**Table 3**

The sensitivity of the Fund's net assets attributable to holders of redeemable units to price movements in Equity Instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Effect on net assets attributable to redeemable units of an increase in price by 1%			Effect on net assets attributable to redeemable units of a decrease in price by 1%		
	As at			As at		
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Baroda BNP Paribas Mid Cap Fund	1,394.57	969.88	970.51	(1,394.57)	(969.88)	(970.51)
Baroda BNP Paribas Large Cap Fund	1,633.50	1,159.51	1,102.83	(1,633.50)	(1,159.51)	(1,102.83)
Baroda BNP Paribas ELSS Tax Saver Fund	771.10	541.22	598.47	(771.10)	(541.22)	(598.47)
Baroda BNP Paribas Multi Cap Fund	2,109.44	1,429.45	1,480.40	(2,109.44)	(1,429.45)	(1,480.40)
Baroda BNP Paribas Banking & Financial Services Fund	116.26	69.08	50.77	(116.26)	(69.08)	(50.77)
Baroda BNP Paribas Focused Fund	527.57	258.31	185.18	(527.57)	(258.31)	(185.18)
Baroda BNP Paribas India Consumption Fund	1,001.45	716.88	784.81	(1,001.45)	(716.88)	(784.81)
Baroda BNP Paribas Large & Mid Cap Fund	1,075.95	N.A	N.A	(1,075.95)	N.A.	N.A.

**Note 1 :-**

The sensitivity of a Fund (usually equity) with regards to the Benchmark / Market Movements can be ascertained by the Scheme Beta. The scheme's Beta refers to co-variance of NAV vs. Index returns/variance of index returns. The Beta of the benchmark is usually 1, whereas the Scheme Beta can be greater than 1 or less than 1.

A beta of less than 1 denotes that the scheme is less sensitive to price risk as compared to the benchmark, whereas a beta of more than 1 implies greater sensitivity to price movement vis a vis the benchmark. Schemes with higher beta (> 1) tend to be more volatile than schemes with beta lower than 1.

**Note 2:-**

Sensitivity analysis based on Beta factor is given only for the schemes which has completed 3 years as per the guidelines given in AMFI best practice circular no. 135/ BP/ 61 /2015-16 dated September 14, 2015 on Standardization of Information in Factsheets.

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Mid Cap Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	2,487.53	2,255.56
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	4,718.36	3,595.58	-
Auto	-	-	4,869.08
Auto Ancillaries	-	-	3,359.26
Auto Components	12,371.15	7,481.52	-
Automobiles	6,525.86	3,016.16	-
Banks	13,979.50	16,533.06	11,050.86
Beverages	1,562.36	-	-
Capital Markets	-	383.85	-
Cement & Cement Products	5,233.89	2,532.48	2,581.62
Chemicals	-	-	2,263.27
Chemicals & Petrochemicals	2,024.30	1,113.45	-
Commercial Services & Supplies	-	-	-
Construction	-	951.38	4,908.41
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	7,307.06	2,671.93	5,517.92
Consumer Non Durables	-	-	9,592.68
Diversified	-	1,195.84	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	-	-
Diversified Metals	-	-	-
Electrical Equipment	9,625.97	3,859.33	-
Entertainment	-	1,485.75	2,338.40
Environmental Services	-	-	-
Ferrous Metals	-	-	8,875.19
Fertilizers & Agrochemicals	-	1,406.80	-
Finance	17,662.17	6,249.29	7,161.04
Financial Technology (Fintech)	5,621.25	1,405.58	-
Food Products	1,669.93	-	-
Gas	-	3,581.85	5,553.15
Health Care Facilities	-	-	-
Healthcare Services	-	-	814.30
Household Products	-	-	-
Industrial Capital Goods	-	-	1,415.51
Industrial Manufacturing	-	-	-
Industrial Products	9,552.64	10,830.62	5,635.50
Insurance	-	762.00	1,499.51
IT - Services	1,786.05	-	-
IT - Software	12,167.54	4,098.09	-
IT Enabled Services	-	-	-
Leisure Services	5,911.50	2,821.85	1,457.50
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	2,454.10	-
Non - Ferrous Metals	-	-	-
Oil	-	2,013.20	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	5,977.63	3,540.32	-
Pesticides	-	-	-
Petroleum Products	1,902.60	2,368.00	1,616.10
Pharmaceuticals	-	-	5,334.56
Pharmaceuticals & Biotechnology	23,571.00	7,923.64	-
Power	7,396.80	5,500.55	1,668.00
Realty	4,869.90	1,170.86	-
Retailing	7,089.60	5,499.80	7,687.95
Software	-	-	8,977.13
Telecom - Services	-	-	-
Textile Products	-	-	2,289.04
Textiles - Cotton	-	-	1,890.06
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	252.58	-
Transport Infrastructure	-	-	-
Transport Services	3,751.24	901.62	-
Transportation	-	-	-
<b>Total</b>	<b>1,72,278.30</b>	<b>1,10,088.61</b>	<b>1,10,611.60</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Large Cap Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	2,085.53	1,431.06	1,252.90
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	1,999.66	1,361.56	-
Auto	-	-	6,766.67
Auto Ancillaries	-	-	-
Auto Components	4,054.23	4,952.91	-
Automobiles	13,322.16	4,824.18	-
Banks	37,071.14	31,787.97	36,673.06
Beverages	1,939.57	1,568.78	-
Capital Markets	-	-	-
Cement & Cement Products	5,050.64	3,220.70	1,716.60
Chemicals	-	-	-
Chemicals & Petrochemicals	-	1,170.81	-
Commercial Services & Supplies	-	-	-
Construction	10,501.28	6,427.67	671.91
Construction Project	-	-	4,383.77
Consumable Fuels	2,508.23	-	-
Consumer Durables	-	-	-
Consumer Non Durables	-	-	7,015.86
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	8,784.43	8,057.15	-
Diversified Metals	-	-	-
Electrical Equipment	4,392.17	2,994.44	-
Entertainment	-	573.08	645.49
Environmental Services	-	-	-
Ferrous Metals	1,963.71	-	3,063.89
Fertilizers & Agrochemicals	-	1,420.95	-
Finance	6,031.87	7,044.57	10,197.24
Financial Technology (Fintech)	-	-	-
Food Products	1,888.09	1,418.72	-
Gas	2,118.29	-	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	1,847.20
Industrial Manufacturing	1,911.15	-	-
Industrial Products	-	-	-
Insurance	3,726.16	4,447.77	2,074.68
IT - Services	-	-	-
IT - Software	16,661.79	18,617.16	-
IT Enabled Services	-	-	-
Leisure Services	2,660.18	1,605.53	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	802.59	-
Oil	3,133.31	1,630.69	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	15,056.97	10,780.31	10,404.42
Pharmaceuticals	-	-	5,723.65
Pharmaceuticals & Biotechnology	7,978.36	4,997.97	-
Power	7,575.72	3,180.69	-
Realty	-	-	-
Retailing	9,278.31	2,220.88	4,726.77
Software	-	-	20,354.14
Telecom - Services	4,422.96	2,696.40	3,095.30
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>1,76,115.91</b>	<b>1,29,234.54</b>	<b>1,20,613.55</b>



**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas ELSS Tax Saver Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	2,146.06
Auto Ancillaries	-	-	1,970.15
Auto Components	991.50	3,690.05	-
Automobiles	3,898.03	1,873.86	-
Banks	18,088.05	15,485.20	16,749.01
Beverages	-	-	-
Capital Markets	2,160.00	-	337.05
Cement & Cement Products	2,563.41	3,147.03	1,204.92
Chemicals	-	-	208.38
Chemicals & Petrochemicals	1,437.18	877.10	-
Commercial Services & Supplies	1,504.35	-	-
Construction	2,921.54	1,980.24	1,874.13
Construction Project	-	-	830.80
Consumable Fuels	-	-	-
Consumer Durables	3,272.75	1,557.62	1,805.83
Consumer Non Durables	-	-	3,381.22
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	4,268.71	-
Diversified Metals	-	-	-
Electrical Equipment	4,797.28	1,244.35	-
Entertainment	-	672.23	2,046.47
Environmental Services	-	-	-
Ferrous Metals	-	365.75	1,833.35
Fertilizers & Agrochemicals	-	1,062.91	-
Finance	1,875.86	2,917.92	3,133.21
Financial Technology (Fintech)	1,686.38	-	-
Food Products	430.63	-	-
Gas	-	630.90	1,115.50
Health Care Facilities	-	-	-
Healthcare Services	1,230.86	-	435.60
Household Products	-	-	-
Industrial Capital Goods	-	-	1,240.94
Industrial Manufacturing	919.92	-	-
Industrial Products	1,280.13	2,369.73	1,054.64
Insurance	-	673.92	614.18
IT - Services	1,020.65	-	-
IT - Software	5,092.48	6,537.53	-
IT Enabled Services	-	-	-
Leisure Services	2,367.40	1,167.66	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	1,338.33
Oil	984.41	-	-
Other Consumer Services	1,064.07	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	4,374.63	3,659.75	3,801.09
Pharmaceuticals	-	-	3,607.94
Pharmaceuticals & Biotechnology	4,793.52	2,777.04	-
Power	3,924.93	1,822.93	775.61
Realty	2,336.26	1,749.83	-
Retailing	4,408.03	1,122.15	2,740.50
Software	-	-	10,643.49
Telecom - Services	3,081.78	1,363.67	1,553.37
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>82,506.03</b>	<b>63,018.08</b>	<b>66,441.77</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Conservative Hybrid Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	114.50
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	118.32	-
Auto	-	-	620.09
Auto Ancillaries	-	-	9.32
Auto Components	347.51	521.57	-
Automobiles	546.93	529.94	-
Banks	3,214.74	2,881.81	2,509.04
Beverages	-	-	-
Capital Markets	226.43	-	99.46
Cement & Cement Products	387.48	617.51	-
Chemicals	-	-	135.37
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	142.04	-	-
Construction	511.10	400.38	180.90
Construction Project	-	-	159.09
Consumable Fuels	-	-	-
Consumer Durables	163.48	310.31	116.02
Consumer Non Durables	-	-	772.23
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	128.51	703.54	-
Diversified Metals	-	-	-
Electrical Equipment	768.34	209.61	-
Entertainment	-	-	471.55
Environmental Services	-	-	-
Ferrous Metals	-	104.50	290.40
Fertilizers & Agrochemicals	-	-	-
Finance	433.40	606.99	947.58
Financial Technology (Fintech)	281.06	-	-
Food Products	327.79	197.05	-
Gas	-	-	116.74
Health Care Facilities	-	-	-
Healthcare Services	175.17	198.30	236.63
Household Products	-	-	-
Industrial Capital Goods	-	-	172.88
Industrial Manufacturing	-	-	-
Industrial Products	475.42	344.36	97.36
Insurance	-	179.71	235.50
IT - Services	-	-	-
IT - Software	753.14	1,288.35	-
IT Enabled Services	-	-	-
Leisure Services	434.95	259.48	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	130.78	-
Pesticides	-	-	-
Petroleum Products	800.87	698.15	1,109.10
Pharmaceuticals	-	-	382.94
Pharmaceuticals & Biotechnology	946.41	463.07	-
Power	517.78	326.49	-
Realty	212.31	147.16	-
Retailing	735.15	208.61	68.16
Software	-	-	1,759.52
Telecom - Services	395.94	239.68	264.23
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>12,925.95</b>	<b>11,685.67</b>	<b>10,868.61</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Arbitrage Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	2,745.03	355.27	-
Agricultural Food & other Products	121.18	368.49	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	356.51
Auto Ancillaries	-	-	182.53
Auto Components	254.36	-	-
Automobiles	1,231.36	1,560.54	-
Banks	10,441.38	3,756.79	306.47
Beverages	-	9.45	-
Capital Markets	3,152.82	693.34	3,839.81
Cement & Cement Products	786.21	1,372.86	1,599.90
Chemicals	-	-	391.20
Chemicals & Petrochemicals	372.71	551.53	-
Commercial Services & Supplies	-	-	-
Construction	1,377.59	389.56	516.29
Construction Project	-	-	1,482.09
Consumable Fuels	-	-	-
Consumer Durables	159.92	356.81	-
Consumer Non Durables	-	-	1,918.01
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	2,172.55	-	-
Diversified Metals	2,049.33	-	-
Electrical Equipment	-	430.03	-
Entertainment	1,604.41	57.31	169.00
Environmental Services	-	-	-
Ferrous Metals	2,241.33	228.31	142.68
Fertilizers & Agrochemicals	84.47	11.88	-
Finance	4,382.29	5,112.89	7,447.45
Financial Technology (Fintech)	-	-	-
Food Products	-	-	-
Gas	164.10	543.39	1,276.26
Health Care Facilities	-	-	-
Healthcare Services	-	117.06	-
Household Products	-	-	-
Industrial Capital Goods	-	-	269.45
Industrial Manufacturing	-	-	-
Industrial Products	-	-	80.98
Insurance	426.20	650.02	2,941.54
IT - Services	-	-	-
IT - Software	3,759.18	363.46	-
IT Enabled Services	-	-	-
Leisure Services	59.12	168.66	915.42
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	55.22	2,387.48
Non - Ferrous Metals	2,820.88	334.34	1,410.21
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	85.01	-	-
Pesticides	-	-	120.06
Petroleum Products	4,637.72	482.97	1,337.14
Pharmaceuticals	-	-	4,319.59
Pharmaceuticals & Biotechnology	4,691.11	2,091.87	-
Power	-	1,187.87	1,814.00
Realty	633.68	663.56	-
Retailing	489.55	105.52	184.44
Software	-	-	2,749.16
Telecom - Services	911.60	340.68	148.09
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	64.41	-	-
Transport Services	441.35	206.35	-
Transportation	-	-	3,736.30
<b>Total</b>	<b>52,360.85</b>	<b>22,566.03</b>	<b>42,042.06</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Aggressive Hybrid Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	1,215.05	790.16	572.48
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	1,124.81	850.97	-
Auto	-	-	2,693.25
Auto Ancillaries	-	-	-
Auto Components	3,971.52	2,984.71	-
Automobiles	3,530.57	770.29	-
Banks	13,104.41	15,232.59	14,459.34
Beverages	-	99.92	-
Capital Markets	1,585.02	-	745.95
Cement & Cement Products	1,478.76	885.71	568.33
Chemicals	-	-	463.94
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	-	-	-
Construction	5,420.02	3,311.23	878.65
Construction Project	-	-	1,414.12
Consumable Fuels	863.42	-	-
Consumer Durables	-	-	1,468.58
Consumer Non Durables	-	-	3,908.87
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	3,114.10	3,106.35	-
Diversified Metals	-	-	-
Electrical Equipment	1,129.42	988.16	-
Entertainment	-	267.44	1,348.44
Environmental Services	-	-	-
Ferrous Metals	-	-	2,752.39
Fertilizers & Agrochemicals	-	775.06	-
Finance	4,164.36	3,182.51	3,395.45
Financial Technology (Fintech)	-	-	-
Food Products	-	-	-
Gas	635.49	-	778.25
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	592.05
Industrial Manufacturing	1,822.58	-	-
Industrial Products	896.06	770.11	594.49
Insurance	945.16	2,295.90	2,242.90
IT - Services	-	-	-
IT - Software	7,850.21	9,071.46	-
IT Enabled Services	-	-	-
Leisure Services	3,426.17	846.55	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	1,620.68	996.53	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	586.76	-	-
Pesticides	-	-	-
Petroleum Products	6,151.42	5,723.90	4,479.08
Pharmaceuticals	-	-	2,032.43
Pharmaceuticals & Biotechnology	1,719.15	1,681.10	-
Power	-	-	-
Realty	-	-	-
Retailing	3,101.49	890.97	1,339.28
Software	-	-	8,432.53
Telecom - Services	1,548.04	943.74	1,132.43
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>71,004.67</b>	<b>56,465.36</b>	<b>56,293.23</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Focused Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	1,712.75	975.50	531.95
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	1,242.08
Auto Ancillaries	-	-	-
Auto Components	1,487.25	1,474.17	-
Automobiles	5,088.69	753.16	-
Banks	10,407.05	6,838.51	4,375.35
Beverages	-	-	-
Capital Markets	-	-	-
Cement & Cement Products	-	1,299.05	-
Chemicals	-	-	-
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	-	-	-
Construction	4,140.29	1,839.57	814.17
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	-	-	753.47
Consumer Non Durables	-	-	1,725.32
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	2,109.25	-
Diversified Metals	-	-	-
Electrical Equipment	4,519.12	1,330.86	-
Entertainment	-	-	352.23
Environmental Services	-	-	-
Ferrous Metals	1,562.51	783.75	1,332.13
Fertilizers & Agrochemicals	-	-	-
Finance	2,891.50	1,714.25	1,611.54
Financial Technology (Fintech)	-	-	-
Food Products	3,015.70	-	-
Gas	-	457.70	233.48
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	592.05
Industrial Manufacturing	-	-	-
Industrial Products	1,955.94	832.38	490.04
Insurance	-	-	650.44
IT - Services	-	-	-
IT - Software	-	2,644.87	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	780.85	-
Non - Ferrous Metals	-	-	-
Oil	3,451.44	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	-	1,398.63	1,367.44
Pharmaceuticals	-	-	457.38
Pharmaceuticals & Biotechnology	-	811.06	-
Power	5,251.50	978.13	-
Realty	3,407.55	-	-
Retailing	6,769.70	-	957.33
Software	-	-	3,172.09
Telecom - Services	-	1,498.00	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	758.07	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>55,660.99</b>	<b>29,277.76</b>	<b>20,658.49</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas India Consumption Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	5,627.80	2,829.86	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	6,806.77
Auto Ancillaries	-	-	-
Auto Components	-	-	-
Automobiles	24,316.76	11,585.77	-
Banks	2,125.95	1,315.88	14,598.41
Beverages	5,715.74	1,833.45	-
Capital Markets	1,877.05	1,195.50	1,019.37
Cement & Cement Products	-	-	1,056.37
Chemicals	-	-	-
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	-	-	-
Construction	-	-	-
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	16,861.03	11,130.59	9,958.40
Consumer Non Durables	-	-	17,503.26
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	11,217.17	17,268.55	-
Diversified Metals	-	-	-
Electrical Equipment	-	-	-
Entertainment	2,112.72	1,822.56	3,163.49
Environmental Services	-	-	-
Ferrous Metals	-	-	-
Fertilizers & Agrochemicals	-	-	-
Finance	-	3,126.70	4,233.11
Financial Technology (Fintech)	-	-	-
Food Products	9,291.28	6,654.99	-
Gas	-	-	754.88
Health Care Facilities	-	-	-
Healthcare Services	-	-	1,221.45
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	-	-	-
Industrial Products	-	-	2,062.47
Insurance	-	2,455.26	1,682.18
IT - Services	-	-	-
IT - Software	-	-	-
IT Enabled Services	-	-	-
Leisure Services	5,346.35	2,852.22	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	8,830.80	6,484.93	-
Pesticides	-	-	-
Petroleum Products	-	-	-
Pharmaceuticals	-	-	1,293.05
Pharmaceuticals & Biotechnology	-	-	-
Power	-	-	-
Realty	2,782.80	-	-
Retailing	14,077.61	6,428.45	8,898.65
Software	-	-	-
Telecom - Services	7,371.60	6,366.50	4,152.23
Textile Products	-	-	863.79
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>1,17,554.66</b>	<b>83,351.21</b>	<b>79,267.88</b>

## Table 4

### The industry wise concentrations of the Scheme's Equity

#### Instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Flexi Cap Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	2,833.99	5,348.95	-
Automobiles	3,723.00	4,597.74	-
Banks	24,955.60	24,534.53	-
Beverages	1,295.81	4,361.50	-
Capital Markets	2,323.70	-	-
Cement & Cement Products	-	3,149.20	-
Chemicals	-	-	-
Chemicals & Petrochemicals	2,723.76	-	-
Commercial Services & Supplies	-	-	-
Construction	6,398.63	4,328.40	-
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	2,661.26	3,050.35	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	4,985.50	-
Diversified Metals	-	-	-
Electrical Equipment	6,082.50	4,836.31	-
Entertainment	-	1,460.49	-
Environmental Services	-	-	-
Ferrous Metals	3,125.03	-	-
Fertilizers & Agrochemicals	-	-	-
Finance	7,009.61	7,867.40	-
Financial Technology (Fintech)	-	-	-
Food Products	3,753.49	3,241.61	-
Gas	-	-	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	3,579.25	-	-
Industrial Products	5,478.62	3,610.79	-
Insurance	-	-	-
IT - Services	-	-	-
IT - Software	7,617.93	14,160.62	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	1,338.60	-
Non - Ferrous Metals	-	-	-
Oil	3,451.44	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	3,146.49	-
Pesticides	-	-	-
Petroleum Products	6,627.87	11,218.60	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	6,314.30	3,932.40	-
Power	3,861.70	5,158.35	-
Realty	4,893.20	4,062.34	-
Retailing	4,916.70	-	-
Software	-	-	-
Telecom - Services	4,434.11	2,996.00	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	3,070.17	-
Transport Infrastructure	1,958.40	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>1,20,019.90</b>	<b>1,24,456.34</b>	-

## Table 4

### The industry wise concentrations of the Scheme's Equity

#### Instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Multi Asset Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	1,512.71	-
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	1,624.72	276.57	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	2,702.82	5,081.82	-
Automobiles	4,278.71	2,323.88	-
Banks	15,673.63	24,035.43	-
Beverages	-	1,067.55	-
Capital Markets	-	-	-
Cement & Cement Products	2,856.62	3,103.47	-
Chemicals	-	-	-
Chemicals & Petrochemicals	2,676.34	1,682.87	-
Commercial Services & Supplies	-	-	-
Construction	6,436.27	5,648.56	-
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	2,052.97	1,471.22	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	1,630.33	2,765.18	-
Diversified Metals	-	-	-
Electrical Equipment	2,173.60	-	-
Entertainment	-	-	-
Environmental Services	-	-	-
Ferrous Metals	-	-	-
Fertilizers & Agrochemicals	-	2,827.75	-
Finance	2,905.21	1,516.52	-
Financial Technology (Fintech)	-	-	-
Food Products	1,888.09	1,418.72	-
Gas	651.78	1,514.16	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	-	-	-
Industrial Products	-	1,134.54	-
Insurance	-	1,347.84	-
IT - Services	-	-	-
IT - Software	9,638.12	13,331.84	-
IT Enabled Services	-	-	-
Leisure Services	1,829.21	583.83	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	1,240.37	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	8,825.95	9,105.05	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	4,073.90	2,631.34	-
Power	5,140.71	2,807.01	-
Realty	-	-	-
Retailing	2,842.56	1,608.69	-
Software	-	-	-
Telecom - Services	2,985.50	2,696.40	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>82,887.04</b>	<b>92,733.32</b>	-



**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Value Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	1,644.30	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	4,805.97	-	-
Automobiles	9,686.30	-	-
Banks	30,135.13	-	-
Beverages	-	-	-
Capital Markets	-	-	-
Cement & Cement Products	5,654.49	-	-
Chemicals	-	-	-
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	1,538.75	-	-
Construction	4,418.18	-	-
Construction Project	-	-	-
Consumable Fuels	3,472.80	-	-
Consumer Durables	-	-	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	2,998.45	-	-
Diversified Metals	-	-	-
Electrical Equipment	2,349.35	-	-
Entertainment	-	-	-
Environmental Services	-	-	-
Ferrous Metals	2,026.05	-	-
Fertilizers & Agrochemicals	-	-	-
Finance	13,938.87	-	-
Financial Technology (Fintech)	-	-	-
Food Products	-	-	-
Gas	7,935.57	-	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	-	-	-
Industrial Products	-	-	-
Insurance	-	-	-
IT - Services	2,162.90	-	-
IT - Software	15,646.91	-	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	3,601.50	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	18,633.23	-	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	14,716.40	-	-
Power	19,156.30	-	-
Realty	-	-	-
Retailing	-	-	-
Software	-	-	-
Telecom - Services	2,329.20	-	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>1,66,850.65</b>	<b>-</b>	<b>-</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Small Cap Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	1,447.80	-	-
Agricultural, Commercial & Construction Vehicles	3,183.70	-	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	7,349.14	-	-
Automobiles	-	-	-
Banks	9,866.30	-	-
Beverages	1,468.59	-	-
Capital Markets	13,132.83	-	-
Cement & Cement Products	4,051.35	-	-
Chemicals	-	-	-
Chemicals & Petrochemicals	2,491.93	-	-
Commercial Services & Supplies	3,737.60	-	-
Construction	4,482.68	-	-
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	1,656.75	-	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	-	-
Diversified Metals	-	-	-
Electrical Equipment	6,445.42	-	-
Entertainment	-	-	-
Environmental Services	-	-	-
Ferrous Metals	-	-	-
Fertilizers & Agrochemicals	-	-	-
Finance	5,342.88	-	-
Financial Technology (Fintech)	-	-	-
Food Products	1,226.17	-	-
Gas	4,092.15	-	-
Health Care Facilities	-	-	-
Healthcare Services	2,695.98	-	-
Household Products	1,390.24	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	1,761.56	-	-
Industrial Products	6,643.27	-	-
Insurance	-	-	-
IT - Services	5,288.12	-	-
IT - Software	1,444.70	-	-
IT Enabled Services	1,508.85	-	-
Leisure Services	2,531.94	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	1,629.90	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	8,005.43	-	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	8,338.65	-	-
Power	6,114.35	-	-
Realty	1,402.95	-	-
Retailing	-	-	-
Software	-	-	-
Telecom - Services	-	-	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	2,514.82	-	-
Transportation	-	-	-
<b>Total</b>	<b>1,21,246.05</b>	<b>-</b>	<b>-</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Nifty 50 Index Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	51.28	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	-	-	-
Automobiles	542.31	-	-
Banks	2,050.34	-	-
Beverages	-	-	-
Capital Markets	-	-	-
Cement & Cement Products	144.89	-	-
Chemicals	-	-	-
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	-	-	-
Construction	322.30	-	-
Construction Project	-	-	-
Consumable Fuels	73.28	-	-
Consumer Durables	208.59	-	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	425.93	-	-
Diversified Metals	-	-	-
Electrical Equipment	-	-	-
Entertainment	-	-	-
Environmental Services	-	-	-
Ferrous Metals	151.49	-	-
Fertilizers & Agrochemicals	-	-	-
Finance	259.23	-	-
Financial Technology (Fintech)	-	-	-
Food Products	112.13	-	-
Gas	-	-	-
Health Care Facilities	-	-	-
Healthcare Services	47.42	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	-	-	-
Industrial Products	-	-	-
Insurance	98.61	-	-
IT - Services	-	-	-
IT - Software	945.22	-	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	61.22	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	60.15	-	-
Oil	77.64	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	751.27	-	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	272.57	-	-
Power	208.98	-	-
Realty	-	-	-
Retailing	-	-	-
Software	-	-	-
Telecom - Services	233.37	-	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	70.68	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>7,168.90</b>	<b>-</b>	<b>-</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Innovation Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	1,869.77	-	-
Agricultural Food & other Products	1,978.64	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	5,708.54	-	-
Automobiles	5,328.08	-	-
Banks	2,787.92	-	-
Beverages	-	-	-
Capital Markets	4,159.76	-	-
Cement & Cement Products	-	-	-
Chemicals	-	-	-
Chemicals & Petrochemicals	2,741.32	-	-
Commercial Services & Supplies	-	-	-
Construction	-	-	-
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	4,305.45	-	-
Consumer Non Durables	-	-	-
Diversified	1,548.44	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	-	-
Diversified Metals	-	-	-
Electrical Equipment	7,859.69	-	-
Entertainment	-	-	-
Environmental Services	-	-	-
Ferrous Metals	-	-	-
Fertilizers & Agrochemicals	1,875.76	-	-
Finance	1,231.69	-	-
Financial Technology (Fintech)	3,473.93	-	-
Food Products	1,678.30	-	-
Gas	-	-	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	1,393.37	-	-
Industrial Products	1,312.74	-	-
Insurance	-	-	-
IT - Services	1,417.41	-	-
IT - Software	11,216.44	-	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	-	-	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	4,209.25	-	-
Power	-	-	-
Realty	-	-	-
Retailing	9,813.36	-	-
Software	-	-	-
Telecom - Services	5,597.83	-	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>81,507.69</b>	<b>-</b>	<b>-</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Multi Cap Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	3,526.25	-	1,756.27
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	3,187.68	-
Auto	-	-	4,474.97
Auto Ancillaries	-	-	7,666.32
Auto Components	6,247.76	9,581.36	-
Automobiles	9,257.91	4,786.92	-
Banks	31,061.84	23,825.94	27,925.44
Beverages	3,350.11	2,746.39	-
Capital Markets	6,179.20	1,727.33	1,909.95
Cement & Cement Products	2,339.80	5,849.18	3,766.11
Chemicals	-	-	4,106.03
Chemicals & Petrochemicals	3,738.79	2,350.93	-
Commercial Services & Supplies	5,783.17	-	-
Construction	5,980.72	2,272.41	3,640.02
Construction Project	-	-	1,696.94
Consumable Fuels	3,472.80	-	-
Consumer Durables	4,487.55	4,369.48	6,182.87
Consumer Non Durables	-	-	4,995.61
Diversified	-	-	-
Diversified Chemicals	0.01	0.01	0.01
Diversified FMCG	-	2,301.00	-
Diversified Metals	-	-	-
Electrical Equipment	10,801.39	4,803.53	-
Entertainment	-	2,914.60	10,017.07
Environmental Services	-	-	-
Ferrous Metals	3,680.59	2,090.00	7,962.64
Fertilizers & Agrochemicals	-	4,343.28	-
Finance	12,158.48	4,736.99	6,561.01
Financial Technology (Fintech)	3,372.75	-	-
Food Products	7,503.53	4,388.97	-
Gas	-	3,775.62	-
Health Care Facilities	-	-	7.39
Healthcare Services	4,669.71	4,903.02	6,034.97
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	5,544.30	-	-
Industrial Products	8,345.88	12,485.55	4,422.69
Insurance	-	1,587.50	-
IT - Services	-	-	-
IT - Software	15,212.08	12,182.86	-
IT Enabled Services	-	-	-
Leisure Services	10,566.55	3,892.20	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	3,303.10
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	9,881.79	6,410.39	11,016.46
Pharmaceuticals	-	-	12,848.64
Pharmaceuticals & Biotechnology	15,871.92	13,100.71	-
Power	4,933.50	2,814.00	2,911.53
Realty	6,924.53	4,324.07	-
Retailing	11,152.24	-	5,476.97
Software	-	-	27,616.29
Telecom - Services	3,624.37	1,797.60	4,010.90
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>2,19,669.52</b>	<b>1,53,549.52</b>	<b>1,70,310.20</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Banking & Financial Services Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	-
Auto Ancillaries	-	-	-
Auto Components	-	-	-
Automobiles	-	-	-
Banks	8,828.35	5,498.58	4,059.16
Beverages	-	-	-
Capital Markets	772.07	127.95	46.32
Cement & Cement Products	-	-	-
Chemicals	-	-	-
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	-	-	-
Construction	-	-	-
Construction Project	-	-	-
Consumable Fuels	-	-	-
Consumer Durables	-	-	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	-	-
Diversified Metals	-	-	-
Electrical Equipment	-	-	-
Entertainment	-	-	-
Environmental Services	-	-	-
Ferrous Metals	-	-	-
Fertilizers & Agrochemicals	-	-	-
Finance	1,875.15	959.97	718.12
Financial Technology (Fintech)	258.58	-	-
Food Products	-	-	-
Gas	-	-	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	-	-	-
Industrial Products	-	-	-
Insurance	454.50	301.09	189.68
IT - Services	-	-	-
IT - Software	-	-	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	-	-	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	-	-	-
Pharmaceuticals	-	-	-
Pharmaceuticals & Biotechnology	-	-	-
Power	-	-	-
Realty	-	-	-
Retailing	-	-	-
Software	-	-	-
Telecom - Services	-	-	-
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>12,188.65</b>	<b>6,887.59</b>	<b>5,013.28</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Balanced Advantage Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	9,873.50	6,828.50	3,056.60
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	6,183.61
Auto Ancillaries	-	-	5,623.75
Auto Components	4,101.57	6,903.55	-
Automobiles	7,942.40	6,548.60	-
Banks	66,875.12	43,775.69	35,736.34
Beverages	2,591.63	-	-
Capital Markets	4,672.02	1,980.71	1,718.96
Cement & Cement Products	-	5,117.45	2,543.18
Chemicals	-	-	1,667.04
Chemicals & Petrochemicals	-	5,642.52	-
Commercial Services & Supplies	-	-	-
Construction	14,942.68	9,132.92	3,023.57
Construction Project	-	-	4,861.04
Consumable Fuels	-	-	-
Consumer Durables	9,696.83	6,915.98	7,220.72
Consumer Non Durables	-	-	15,387.49
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	14,195.03	-
Diversified Metals	-	-	-
Electrical Equipment	7,546.35	6,654.30	-
Entertainment	-	-	8,334.95
Environmental Services	-	-	-
Ferrous Metals	3,819.48	4,284.50	7,224.58
Fertilizers & Agrochemicals	-	-	-
Finance	3,816.78	20,483.81	13,053.71
Financial Technology (Fintech)	-	-	-
Food Products	3,671.29	-	-
Gas	-	1,373.10	-
Health Care Facilities	-	-	-
Healthcare Services	2,512.65	-	3,339.60
Household Products	-	-	-
Industrial Capital Goods	-	-	2,416.38
Industrial Manufacturing	3,422.80	-	-
Industrial Products	7,864.22	7,664.51	4,215.51
Insurance	-	-	-
IT - Services	-	-	-
IT - Software	20,861.76	30,320.91	-
IT Enabled Services	-	-	-
Leisure Services	-	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	2,454.10	-
Non - Ferrous Metals	101.97	-	3,872.60
Oil	3,901.63	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	4,904.10	-
Pesticides	-	-	-
Petroleum Products	19,792.99	15,999.10	17,856.41
Pharmaceuticals	-	-	13,310.32
Pharmaceuticals & Biotechnology	12,288.47	14,109.68	-
Power	16,987.50	6,965.05	4,773.00
Realty	3,273.55	2,990.61	-
Retailing	11,141.52	-	5,053.96
Software	-	-	31,443.45
Telecom - Services	8,253.92	5,617.50	3,733.72
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	-	-	-
Transport Services	4,586.92	-	-
Transportation	-	-	3,551.64
<b>Total</b>	<b>2,54,539.55</b>	<b>2,30,862.22</b>	<b>2,09,202.13</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Equity Savings Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	125.28	-
Auto	-	-	557.21
Auto Ancillaries	-	-	319.88
Auto Components	-	320.31	-
Automobiles	1,213.00	997.28	-
Banks	3,549.30	4,756.94	5,692.83
Beverages	-	-	-
Capital Markets	158.50	-	-
Cement & Cement Products	798.89	620.36	711.32
Chemicals	-	-	-
Chemicals & Petrochemicals	105.61	99.49	-
Commercial Services & Supplies	170.45	-	-
Construction	666.96	340.32	134.38
Construction Project	-	-	336.30
Consumable Fuels	-	287.15	-
Consumer Durables	181.24	312.17	185.14
Consumer Non Durables	-	-	1,380.96
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	726.25	885.37	-
Diversified Metals	-	-	-
Electrical Equipment	443.96	266.17	-
Entertainment	-	-	1,095.04
Environmental Services	-	-	-
Ferrous Metals	480.02	447.26	1,594.60
Fertilizers & Agrochemicals	-	-	-
Finance	984.52	1,029.46	1,233.70
Financial Technology (Fintech)	185.50	-	-
Food Products	275.35	157.64	-
Gas	-	-	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	-
Household Products	-	-	-
Industrial Capital Goods	-	-	373.09
Industrial Manufacturing	-	-	-
Industrial Products	-	135.89	165.51
Insurance	-	148.65	213.08
IT - Services	-	-	-
IT - Software	970.57	1,342.66	-
IT Enabled Services	-	-	-
Leisure Services	288.34	155.69	145.01
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	-	-
Non - Ferrous Metals	360.80	-	321.77
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	234.31	-
Pesticides	-	-	-
Petroleum Products	1,428.17	1,443.85	1,711.01
Pharmaceuticals	-	-	1,856.63
Pharmaceuticals & Biotechnology	586.62	871.11	-
Power	996.39	747.46	805.44
Realty	126.27	97.31	-
Retailing	482.19	231.49	277.93
Software	-	-	3,074.49
Telecom - Services	286.40	290.69	300.55
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	407.92	-	-
Transport Services	-	-	-
Transportation	-	-	1,035.49
<b>Total</b>	<b>15,873.22</b>	<b>16,344.31</b>	<b>23,521.36</b>



**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Large & Mid Cap Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	-	-	-
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	1,110.92	-	-
Auto	-	-	1,319.06
Auto Ancillaries	-	-	3,017.27
Auto Components	1,784.70	4,346.59	-
Automobiles	2,482.00	1,077.98	-
Banks	21,506.64	12,440.31	9,514.29
Beverages	-	832.20	-
Capital Markets	1,218.00	-	1,011.15
Cement & Cement Products	-	2,263.49	1,318.29
Chemicals	-	-	1,243.65
Chemicals & Petrochemicals	-	-	-
Commercial Services & Supplies	-	-	-
Construction	3,952.10	2,055.99	-
Construction Project	-	-	1,414.12
Consumable Fuels	-	-	-
Consumer Durables	4,905.04	1,131.71	-
Consumer Non Durables	-	-	554.39
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	-	2,684.50	-
Diversified Metals	-	-	-
Electrical Equipment	4,540.28	1,009.55	-
Entertainment	-	-	1,493.59
Environmental Services	-	-	-
Ferrous Metals	2,777.80	-	1,452.88
Fertilizers & Agrochemicals	-	-	-
Finance	5,494.30	2,818.78	2,403.31
Financial Technology (Fintech)	2,529.56	1,277.80	-
Food Products	3,523.34	-	-
Gas	-	1,029.83	-
Health Care Facilities	-	-	-
Healthcare Services	-	-	1,597.20
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	1,435.98	-	-
Industrial Products	2,104.38	6,706.57	1,681.95
Insurance	-	-	-
IT - Services	-	-	-
IT - Software	7,499.02	7,069.70	-
IT Enabled Services	-	-	-
Leisure Services	2,955.75	1,621.75	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	1,673.25	-
Non - Ferrous Metals	-	-	1,822.40
Oil	2,701.13	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	-	-
Pesticides	-	-	-
Petroleum Products	4,464.33	2,923.05	3,110.52
Pharmaceuticals	-	-	4,749.33
Pharmaceuticals & Biotechnology	7,252.74	4,777.47	-
Power	6,553.28	4,517.80	2,444.25
Realty	3,907.47	2,634.48	-
Retailing	6,410.36	-	2,594.68
Software	-	-	12,524.99
Telecom - Services	2,591.21	1,685.25	1,849.06
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	2,081.13	1,516.13	-
Transport Infrastructure	-	-	-
Transport Services	-	-	-
Transportation	-	-	806.58
<b>Total</b>	<b>1,05,781.46</b>	<b>68,094.18</b>	<b>57,922.96</b>

**Table 4****The industry wise concentrations of the Scheme's Equity****Instruments as at March 31, 2024**

(All amount in lakhs, unless otherwise stated)

Industry Particulars	Baroda BNP Paribas Business Cycle Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
Aerospace & Defense	689.13	975.50	1,730.67
Agricultural Food & other Products	-	-	-
Agricultural, Commercial & Construction Vehicles	-	-	-
Auto	-	-	542.19
Auto Ancillaries	-	-	-
Auto Components	599.01	-	-
Automobiles	2,840.19	1,983.31	-
Banks	7,297.56	7,579.44	18,415.71
Beverages	1,132.87	1,529.72	-
Capital Markets	-	-	-
Cement & Cement Products	526.45	2,396.95	4,571.33
Chemicals	-	-	875.20
Chemicals & Petrochemicals	280.29	-	-
Commercial Services & Supplies	567.23	-	-
Construction	2,371.26	2,423.90	2,294.39
Construction Project	-	-	2,916.62
Consumable Fuels	359.43	534.13	-
Consumer Durables	-	-	-
Consumer Non Durables	-	-	8,863.80
Diversified	-	-	-
Diversified Chemicals	-	-	-
Diversified FMCG	1,178.61	3,197.68	-
Diversified Metals	-	-	-
Electrical Equipment	690.20	499.07	-
Entertainment	-	-	2,092.71
Environmental Services	-	-	-
Ferrous Metals	-	-	6,315.82
Fertilizers & Agrochemicals	-	-	-
Finance	3,067.10	3,491.92	7,078.31
Financial Technology (Fintech)	-	-	-
Food Products	1,180.06	985.23	-
Gas	-	686.55	-
Health Care Facilities	-	-	-
Healthcare Services	983.27	779.70	1,742.40
Household Products	-	-	-
Industrial Capital Goods	-	-	-
Industrial Manufacturing	-	-	-
Industrial Products	-	-	-
Insurance	-	501.06	1,513.96
IT - Services	-	-	-
IT - Software	2,451.59	4,706.65	-
IT Enabled Services	508.06	-	-
Leisure Services	853.34	-	-
Metals & Minerals Trading	-	-	-
Minerals & Mining	-	557.75	-
Non - Ferrous Metals	-	486.42	3,878.85
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Personal Products	-	580.89	-
Pesticides	-	-	-
Petroleum Products	2,674.53	4,041.22	3,346.13
Pharmaceuticals	-	-	5,958.26
Pharmaceuticals & Biotechnology	4,072.71	3,514.68	-
Power	1,210.95	1,206.00	954.60
Realty	651.18	-	-
Retailing	2,140.80	1,624.60	4,203.09
Software	-	-	15,611.53
Telecom - Services	1,066.64	749.00	2,264.85
Textile Products	-	-	-
Textiles - Cotton	-	-	-
Textiles - Synthetic	-	-	-
Textiles & Apparels	-	-	-
Transport Infrastructure	507.87	-	-
Transport Services	-	-	-
Transportation	-	-	-
<b>Total</b>	<b>39,900.33</b>	<b>45,031.37</b>	<b>95,170.42</b>

## Table 5

### The effect on the net assets attributable to the unit holders of a reasonably possible weakening of the INR against the USD

(All amount in lakhs, unless otherwise stated)

Scheme Name	Effect on net assets attributable to redeemable units of weakening of the INR against the USD by 1%		
	As at		
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	INR in Lakhs	INR in Lakhs	INR in Lakhs
Baroda BNP Paribas Aqua Fund of Fund	66.23	88.87	111.49

**Note:-**

A strengthening of the INR against the above currencies would have resulted in an equal but opposite effect to the amounts shown above.

## Table 6

The sensitivity of the Fund's net assets attributable to holders of redeemable units if prevailing interest rates had risen or declined by 100 basis points as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Effect on net assets attributable to redeemable units if prevailing interest rates had risen by 100 basis points			Effect on net assets attributable to redeemable units if prevailing interest rates had declined by 100 basis points		
	As at			As at		
	March 31, 2024	March 31, 2023	March 31, 2022	March 31, 2024	March 31, 2023	March 31, 2022
Baroda BNP Paribas Low Duration Fund	173.43	150.94	194.43	(173.43)	(150.94)	(194.43)
Baroda BNP Paribas Dynamic Bond Fund	1,113.03	460.90	405.40	(1,113.03)	(460.90)	(405.40)
Baroda BNP Paribas Corporate Bond Fund	580.13	441.81	126.48	(580.13)	(441.81)	(126.48)
Baroda BNP Paribas Liquid Fund	858.84	657.34	689.27	(858.84)	(657.34)	(689.27)
Baroda BNP Paribas Short Duration Fund	592.42	560.03	637.86	(592.42)	(560.03)	(637.86)
Baroda BNP Paribas Overnight Fund	0.00	0.00	0.00	0.00	0.00	0.00
Baroda BNP Paribas Money Market Fund	16.03	49.74	3.21	(16.03)	(49.74)	(3.21)
Baroda BNP Paribas Banking and PSU Bond Fund	120.36	88.33	303.91	(120.36)	(88.33)	(303.91)
Baroda BNP Paribas Medium Duration Fund	100.93	107.39	133.48	(100.93)	(107.39)	(133.48)
Baroda BNP Paribas Gilt Fund	8,282.15	4,982.53	95.38	(8,282.15)	(4,982.53)	(95.38)
Baroda BNP Paribas Credit Risk Fund	351.68	281.52	366.68	(351.68)	(281.52)	(366.68)
Baroda BNP Paribas Ultra Short Duration Fund	403.27	154.50	101.31	(403.27)	(154.50)	(101.31)
Baroda BNP Paribas Floater Fund	7.00	N.A.	N.A.	(7.00)	N.A.	N.A.

### Note:-

Fixed Income Schemes are subject to Interest Rate Risk, since changes in yields can impact bond prices. This Interest Rate Risk sensitivity of a fixed income portfolio can be ascertained by looking at the portfolio modified duration. A higher duration implies that such funds are more likely to see Mark To Market (MTM) impact when yield changes take place (Medium Duration, Long Duration fund) and lower duration (like overnight or liquid fund) will be less sensitive to interest rate risk.





**Table 7**

The Fund's interest bearing assets and liabilities categorised by the earlier of contractual re-pricing or maturity dates as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Dynamic Bond Fund																	
	As at						As at						As at					
	March 31, 2024						March 31, 2023						April 01, 2022 (Opening)					
	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total
<b>Variable rate assets</b>																		
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	997.86	-	-	-	997.86
Interest Receivable	-	-	-	-	-	-	-	-	-	-	-	-	-	1.38	-	-	-	1.38
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate assets</b>																		
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Central & State Government Securities	-	-	-	0.82	13,772.17	13,772.99	-	-	76.83	978.44	6,423.69	7,478.96	-	-	-	3,437.18	5,635.57	9,072.75
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	20.68	150.10	-	-	-	170.78	66.33	27.09	-	-	-	93.42	61.39	115.60	-	-	-	176.99
Contracts for sale of investments in securities	-	-	-	-	-	-	3,563.56	-	-	-	-	3,563.56	-	-	-	-	-	-
<b>Total interest bearing assets</b>	<b>20.68</b>	<b>150.10</b>	<b>-</b>	<b>0.82</b>	<b>13,772.17</b>	<b>13,943.77</b>	<b>3,629.89</b>	<b>27.09</b>	<b>76.83</b>	<b>978.44</b>	<b>6,423.69</b>	<b>11,135.94</b>	<b>61.39</b>	<b>1,114.84</b>	<b>-</b>	<b>3,437.18</b>	<b>5,635.57</b>	<b>10,248.98</b>
<b>Variable rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	304.08	-	-	-	-	304.08
<b>Total interest bearing liabilities</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>304.08</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>304.08</b>

**Table 7**

The Fund's interest bearing assets and liabilities categorised by the earlier of contractual re-pricing or maturity dates as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Corporate Bond Fund																	
	As at						As at						As at					
	March 31, 2024						March 31, 2023						April 01, 2022 (Opening)					
	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total
<b>Variable rate assets</b>																		
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate assets</b>																		
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	5,470.67	5,703.78	11,174.45	-	-	-	4,251.78	3,847.77	8,099.55	-	-	-	1,903.97	565.81	2,469.78
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Central & State Government Securities	-	-	-	404.21	2,361.00	2,765.21	-	-	-	9.62	1,490.67	1,500.29	-	-	-	9.87	612.95	622.82
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	141.11	61.57	121.47	-	-	324.15	61.43	44.04	70.71	-	-	176.18	20.27	30.85	24.10	-	-	75.22
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total interest bearing assets</b>	<b>141.11</b>	<b>61.57</b>	<b>121.47</b>	<b>5,874.88</b>	<b>8,064.78</b>	<b>14,263.81</b>	<b>61.43</b>	<b>44.04</b>	<b>70.71</b>	<b>4,261.40</b>	<b>5,338.44</b>	<b>9,776.02</b>	<b>20.27</b>	<b>30.85</b>	<b>24.10</b>	<b>1,913.84</b>	<b>1,178.76</b>	<b>3,167.82</b>
<b>Variable rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	247.89	-	-	-	-	247.89
<b>Total interest bearing liabilities</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>247.89</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>247.89</b>

















**Table 7**

The Fund's interest bearing assets and liabilities categorised by the earlier of contractual re-pricing or maturity dates as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aggressive Hybrid Fund																	
	As at						As at						As at					
	March 31, 2024						March 31, 2023						April 01, 2022 (Opening)					
	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total
<b>Variable rate assets</b>																		
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate assets</b>																		
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	966.87	-	-	-	966.87	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	697.18	11,176.55	2,412.51	14,286.24	-	499.74	493.87	14,631.82	1,165.72	16,791.15	-	-	-	9,800.82	977.82	10,778.64
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Central & State Government Securities	-	-	-	3,338.76	3,871.96	7,210.72	-	-	-	1,534.09	-	1,534.09	-	-	-	5,666.36	2,334.76	8,001.12
Treasury bills	-	-	286.26	-	-	286.26	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	114.26	142.41	142.36	-	-	399.03	31.28	73.91	201.89	0.06	-	307.14	186.11	165.20	32.28	-	-	383.59
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total interest bearing assets</b>	<b>114.26</b>	<b>1,109.28</b>	<b>1,125.80</b>	<b>14,515.31</b>	<b>6,284.47</b>	<b>23,149.12</b>	<b>31.28</b>	<b>573.65</b>	<b>695.76</b>	<b>16,165.97</b>	<b>1,165.72</b>	<b>18,632.38</b>	<b>186.11</b>	<b>165.20</b>	<b>32.28</b>	<b>15,467.18</b>	<b>3,312.58</b>	<b>19,163.35</b>
<b>Variable rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate liabilities</b>																		
Contract for purchase of investments in securities	1,272.16	-	-	-	-	1,272.16	-	-	-	-	-	-	991.54	-	-	-	-	991.54
<b>Total interest bearing liabilities</b>	<b>1,272.16</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,272.16</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>991.54</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>991.54</b>























**Table 7**

The Fund's interest bearing assets and liabilities categorised by the earlier of contractual re-pricing or maturity dates as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Balanced Advantage Fund																	
	As at						As at						As at					
	March 31, 2024						March 31, 2023						April 01, 2022 (Opening)					
	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total
<b>Variable rate assets</b>																		
Floating Rate Notes	1,016.77	-	-	-	-	1,016.77	5,301.84	-	-	-	-	5,301.84	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	3,896.12	-	-	-	3,896.12	-	-	-	-	-	-
Interest Receivable	8.22	-	-	-	-	8.22	8.15	235.62	-	-	-	243.77	-	-	-	-	-	-
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate assets</b>																		
Certificates of deposit	7,392.39	-	-	-	-	7,392.39	-	-	2,957.35	-	-	2,957.35	1,987.12	490.13	-	-	-	2,477.25
Commercial Paper	4,963.53	966.87	-	-	-	5,930.40	-	-	1,426.89	-	-	1,426.89	1,393.64	-	-	-	-	1,393.64
Corporate Bond	-	-	3,883.55	45,999.58	14,456.63	64,339.76	-	1,899.21	2,961.93	39,601.93	6,112.14	50,575.21	1,103.53	4,040.97	3,995.11	32,110.64	14,386.50	55,636.75
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	1,268.32	-	-	-	-	1,268.32
Central & State Government Securities	-	-	-	3,985.14	9,991.25	13,976.39	-	504.72	-	1,510.17	513.25	2,528.14	2,501.42	-	2,543.75	12,801.35	6,331.30	24,177.82
Treasury bills	-	489.20	1,911.09	-	-	2,400.29	-	-	-	-	-	-	-	-	1,941.85	-	-	1,941.85
Interest Receivable	756.03	387.57	567.62	0.21	-	1,711.43	112.32	304.71	592.25	-	-	1,009.28	856.56	770.07	389.96	-	-	2,016.59
Contracts for sale of investments in securities	-	-	-	-	-	-	3,776.00	-	-	-	-	3,776.00	-	-	-	-	-	-
<b>Total interest bearing assets</b>	<b>14,136.94</b>	<b>1,843.64</b>	<b>6,362.26</b>	<b>49,984.93</b>	<b>24,447.88</b>	<b>96,775.65</b>	<b>9,198.31</b>	<b>6,840.38</b>	<b>7,938.42</b>	<b>41,112.10</b>	<b>6,625.39</b>	<b>71,714.60</b>	<b>9,110.59</b>	<b>5,301.17</b>	<b>8,870.67</b>	<b>44,911.99</b>	<b>20,717.80</b>	<b>88,912.22</b>
<b>Variable rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate liabilities</b>																		
Contract for purchase of investments in securities	11,562.93	-	-	-	-	11,562.93	-	-	-	-	-	-	2,726.74	-	-	-	-	2,726.74
<b>Total interest bearing liabilities</b>	<b>11,562.93</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>11,562.93</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,726.74</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,726.74</b>





**Table 7**

The Fund's interest bearing assets and liabilities categorised by the earlier of contractual re-pricing or maturity dates as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Equity Savings Fund																	
	As at						As at						As at					
	March 31, 2024						March 31, 2023						April 01, 2022 (Opening)					
	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total
<b>Variable rate assets</b>																		
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate assets</b>																		
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-	497.73	-	-	-	-	497.73
Corporate Bond	0.43	-	298.79	1,894.08	869.82	3,063.12	-	499.74	493.87	3,573.51	-	4,567.12	-	-	1,010.27	419.25	1,618.75	3,048.27
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Central & State Government Securities	-	-	-	1,946.77	484.46	2,431.23	-	-	-	1,915.90	475.18	2,391.08	1,000.57	-	2,543.75	3,021.33	-	6,565.65
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	50.56	2.01	42.94	-	-	95.51	57.79	50.44	57.68	-	-	165.91	171.06	14.16	46.04	-	-	231.26
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	983.60	-	-	-	-	983.60
<b>Total interest bearing assets</b>	<b>50.99</b>	<b>2.01</b>	<b>341.73</b>	<b>3,840.85</b>	<b>1,354.28</b>	<b>5,589.86</b>	<b>57.79</b>	<b>550.18</b>	<b>551.55</b>	<b>5,489.41</b>	<b>475.18</b>	<b>7,124.11</b>	<b>2,652.96</b>	<b>14.16</b>	<b>3,600.06</b>	<b>3,440.58</b>	<b>1,618.75</b>	<b>11,326.51</b>
<b>Variable rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	2,207.86	-	-	-	-	2,207.86
<b>Total interest bearing liabilities</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,207.86</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,207.86</b>

**Table 7**

The Fund's interest bearing assets and liabilities categorised by the earlier of contractual re-pricing or maturity dates as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking and PSU Bond Fund																	
	As at						As at						As at					
	March 31, 2024						March 31, 2023						April 01, 2022 (Opening)					
	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total	0-3 months	3-6 months	6 months - 1 year	1-5 years	More than 5 years	Total
<b>Variable rate assets</b>																		
Floating Rate Notes	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Floating Rate Bonds	-	-	-	-	-	-	-	299.70	-	-	-	299.70	-	-	-	-	-	-
Interest Receivable	-	-	-	-	-	-	-	0.64	-	-	-	0.64	-	-	-	-	-	-
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate assets</b>																		
Certificates of deposit	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Commercial Paper	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Corporate Bond	-	-	-	1,018.00	1,172.90	2,190.90	-	-	-	2,121.96	702.56	2,824.52	-	-	-	6,315.68	1,144.08	7,459.76
Zero Coupon Bonds	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Central & State Government Securities	-	-	-	-	553.23	553.23	-	-	-	-	-	-	-	-	-	1,973.05	-	1,973.05
Treasury bills	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Interest Receivable	34.72	12.49	16.55	-	-	63.76	14.94	9.88	35.30	0.06	-	60.18	192.60	98.74	42.61	-	-	333.95
Contracts for sale of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total interest bearing assets</b>	<b>34.72</b>	<b>12.49</b>	<b>16.55</b>	<b>1,018.00</b>	<b>1,726.13</b>	<b>2,807.89</b>	<b>14.94</b>	<b>310.22</b>	<b>35.30</b>	<b>2,122.02</b>	<b>702.56</b>	<b>3,185.04</b>	<b>192.60</b>	<b>98.74</b>	<b>42.61</b>	<b>8,288.73</b>	<b>1,144.08</b>	<b>9,766.76</b>
<b>Variable rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Fixed rate liabilities</b>																		
Contract for purchase of investments in securities	-	-	-	-	-	-	-	-	-	-	-	-	1,013.60	-	-	-	-	1,013.60
<b>Total interest bearing liabilities</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,013.60</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,013.60</b>



## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Medium Duration Fund						Baroda BNP Paribas Low Duration Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	589.10	21.19%	693.75	21.19%	2,562.76	57.88%	2,188.69	11.23%	252.10	1.40%	258.59	1.23%
A1+	-	0.00%	-	0.00%	-	0.00%	8,307.98	42.63%	11,316.37	62.98%	5,317.90	25.36%
AAA	1,074.03	38.63%	1,306.83	39.91%	720.92	16.28%	3,682.48	18.90%	2,547.20	14.18%	6,231.27	29.71%
AAA(CE)	355.21	12.78%	211.00	6.44%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	200.03	7.19%	198.82	6.07%	249.96	5.65%	2,001.57	10.27%	691.41	3.85%	3,944.87	18.81%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	397.58	14.30%	97.85	2.99%	-	0.00%	1,990.75	10.22%	1,684.68	9.38%	2,170.72	10.35%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>2,615.95</b>	<b>94.09%</b>	<b>2,508.25</b>	<b>76.60%</b>	<b>3,533.64</b>	<b>79.81%</b>	<b>18,171.47</b>	<b>93.25%</b>	<b>16,491.76</b>	<b>91.79%</b>	<b>17,923.35</b>	<b>85.46%</b>



## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Dynamic Bond Fund						Baroda BNP Paribas Corporate Bond Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	13,772.99	97.51%	7,478.96	56.96%	10,070.61	77.77%	2,765.22	18.83%	1,500.29	10.87%	622.82	18.59%
A1+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	10,594.71	72.14%	7,999.39	57.94%	2,469.78	73.72%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	579.74	3.95%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	100.16	0.73%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>13,772.99</b>	<b>97.51%</b>	<b>7,478.96</b>	<b>56.96%</b>	<b>10,070.61</b>	<b>77.77%</b>	<b>13,939.67</b>	<b>94.92%</b>	<b>9,599.84</b>	<b>69.54%</b>	<b>3,092.60</b>	<b>92.31%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund						Baroda BNP Paribas NIFTY SDL December 2028 Index Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	11,467.76	95.45%	18,165.32	92.28%	-	0.00%	4,417.75	96.18%	6,552.35	87.27%	-	0.00%
A1+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>11,467.76</b>	<b>95.45%</b>	<b>18,165.32</b>	<b>92.28%</b>	<b>-</b>	<b>0.00%</b>	<b>4,417.75</b>	<b>96.18%</b>	<b>6,552.35</b>	<b>87.27%</b>	<b>-</b>	<b>0.00%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Floater Fund						Baroda BNP Paribas Mid Cap Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	1,459.22	83.33%	-	0.00%	-	0.00%	968.05	0.54%	1,140.95	0.96%	-	0.00%
A1+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>1,459.22</b>	<b>83.33%</b>	<b>-</b>	<b>0.00%</b>	<b>-</b>	<b>0.00%</b>	<b>968.05</b>	<b>0.54%</b>	<b>1,140.95</b>	<b>0.96%</b>	<b>-</b>	<b>0.00%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Large Cap Fund						Baroda BNP Paribas Conservative Hybrid Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	1,644.44	0.88%	497.31	0.37%	-	0.00%	7,817.82	13.17%	2,885.29	5.74%	20,867.80	43.63%
A1+	-	0.00%	-	0.00%	-	0.00%	966.87	1.63%	-	0.00%	1,464.98	3.06%
AAA	-	0.00%	-	0.00%	-	0.00%	24,998.65	42.13%	11,491.69	22.85%	6,273.46	13.12%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	2,560.53	4.31%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	1,500.23	2.53%	13,793.08	27.43%	5,532.31	11.57%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	4,355.13	7.34%	3,776.57	7.51%	768.09	1.61%
AA-	-	0.00%	-	0.00%	-	0.00%	995.97	1.68%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>1,644.44</b>	<b>0.88%</b>	<b>497.31</b>	<b>0.37%</b>	<b>-</b>	<b>0.00%</b>	<b>43,195.20</b>	<b>72.79%</b>	<b>31,946.63</b>	<b>63.53%</b>	<b>34,906.64</b>	<b>72.99%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Arbitrage Fund						Baroda BNP Paribas Aggressive Hybrid Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	15,425.53	19.67%	7,241.61	21.81%	14,750.49	23.41%	7,496.98	7.52%	1,534.09	1.96%	8,001.12	10.32%
A1+	3,876.75	4.94%	973.25	2.93%	-	0.00%	966.87	0.97%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	8,986.86	9.01%	7,148.69	9.16%	4,993.92	6.44%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	998.53	1.00%	8,164.17	10.46%	5,784.72	7.46%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	2,028.27	2.59%	-	0.00%	-	0.00%	3,603.67	3.61%	1,478.28	1.89%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	697.18	0.70%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>21,330.55</b>	<b>27.20%</b>	<b>8,214.86</b>	<b>24.74%</b>	<b>14,750.49</b>	<b>23.41%</b>	<b>22,750.09</b>	<b>22.81%</b>	<b>18,325.23</b>	<b>23.47%</b>	<b>18,779.76</b>	<b>24.22%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas India Consumption Fund						Baroda BNP Paribas Multi Asset Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	580.83	0.47%	855.72	0.96%	-	0.00%	1,931.68	1.65%	8,144.74	6.14%	-	0.00%
A1+	-	0.00%	-	0.00%	-	0.00%	3,130.93	2.67%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	5,709.01	4.87%	6,763.76	5.10%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	998.53	0.85%	-	0.00%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>580.83</b>	<b>0.47%</b>	<b>855.72</b>	<b>0.96%</b>	<b>-</b>	<b>0.00%</b>	<b>11,770.15</b>	<b>10.04%</b>	<b>14,908.50</b>	<b>11.24%</b>	<b>-</b>	<b>0.00%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Value Fund						Baroda BNP Paribas Small Cap Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	961.66	0.56%	-	0.00%	-	0.00%	1,998.91	1.55%	-	0.00%	-	0.00%
A1+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>961.66</b>	<b>0.56%</b>	<b>-</b>	<b>0.00%</b>	<b>-</b>	<b>0.00%</b>	<b>1,998.91</b>	<b>1.55%</b>	<b>-</b>	<b>0.00%</b>	<b>-</b>	<b>0.00%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Gilt Fund						Baroda BNP Paribas Liquid Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	1,24,197.73	97.47%	52,550.84	67.82%	2,249.56	85.47%	1,21,463.48	22.63%	71,739.91	13.10%	1,27,660.70	27.16%
A1+	-	0.00%	-	0.00%	-	0.00%	4,97,056.12	92.60%	4,28,344.51	78.20%	3,45,976.70	73.61%
AAA	-	0.00%	-	0.00%	-	0.00%	12,490.80	2.33%	33,418.03	6.10%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	14,039.70	2.99%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	4,909.58	1.04%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>1,24,197.73</b>	<b>97.47%</b>	<b>52,550.84</b>	<b>67.82%</b>	<b>2,249.56</b>	<b>85.47%</b>	<b>6,31,010.40</b>	<b>117.56%</b>	<b>5,33,502.45</b>	<b>97.40%</b>	<b>4,92,586.68</b>	<b>104.80%</b>



## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Short Duration Fund						Baroda BNP Paribas Credit Risk Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	7,114.80	32.43%	1,680.80	7.47%	6,504.56	17.45%	2,218.46	14.45%	1,798.21	9.90%	2,413.79	11.79%
A1+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA	12,276.99	55.95%	16,781.23	74.61%	12,925.14	34.68%	140.65	0.92%	2,207.15	12.15%	1,696.11	8.29%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	1,191.04	5.30%	8,137.52	21.83%	1,525.16	9.93%	2,347.39	12.92%	909.44	4.44%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	1,312.14	8.54%	1,504.46	8.28%	-	0.00%
AA	987.18	4.50%	1,534.72	6.82%	2,025.68	5.43%	8,428.21	54.88%	9,015.99	49.64%	9,193.94	44.92%
AA-	-	0.00%	-	0.00%	264.12	0.71%	1,095.57	7.13%	-	0.00%	2,703.43	13.21%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	700.37	3.42%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>20,378.97</b>	<b>92.88%</b>	<b>21,187.79</b>	<b>94.20%</b>	<b>29,857.02</b>	<b>80.10%</b>	<b>14,720.19</b>	<b>95.85%</b>	<b>16,873.20</b>	<b>92.89%</b>	<b>17,617.08</b>	<b>86.07%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Ultra Short Duration Fund						Baroda BNP Paribas Balanced Advantage Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	3,235.47	3.45%	1,100.34	3.28%	3,336.05	16.96%	16,376.67	4.33%	6,424.25	2.06%	26,119.67	8.25%
A1+	39,139.99	41.73%	24,592.30	73.22%	4,518.25	22.97%	13,322.79	3.52%	4,384.24	1.41%	3,870.89	1.22%
AAA	20,926.02	22.31%	-	0.00%	9,460.35	48.10%	40,059.42	10.59%	19,659.32	6.30%	47,581.09	15.03%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	2,151.27	0.57%	316.50	0.10%	-	0.00%
AA+	7,006.84	7.47%	1,382.83	4.12%	308.02	1.57%	8,018.57	2.12%	30,366.04	9.73%	4,064.95	1.28%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	202.15	0.05%	-	0.00%	-	0.00%
AA	3,285.94	3.50%	1,299.60	3.87%	603.69	3.07%	11,041.58	2.92%	5,535.18	1.77%	3,233.00	1.02%
AA-	-	0.00%	-	0.00%	-	0.00%	3,883.55	1.03%	-	0.00%	2,026.03	0.64%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>73,594.26</b>	<b>78.46%</b>	<b>28,375.07</b>	<b>84.49%</b>	<b>18,226.36</b>	<b>92.67%</b>	<b>95,056.00</b>	<b>25.13%</b>	<b>66,685.53</b>	<b>21.37%</b>	<b>86,895.63</b>	<b>27.44%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Overnight Fund						Baroda BNP Paribas Money Market Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	1,495.37	5.33%	995.90	2.47%	999.45	3.20%	485.31	11.20%	-	0.00%	485.46	44.54%
A1+	-	0.00%	-	0.00%	-	0.00%	2,886.53	66.64%	8,999.33	92.27%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>1,495.37</b>	<b>5.33%</b>	<b>995.90</b>	<b>2.47%</b>	<b>999.45</b>	<b>3.20%</b>	<b>3,371.84</b>	<b>77.84%</b>	<b>8,999.33</b>	<b>92.27%</b>	<b>485.46</b>	<b>44.54%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Equity Savings Fund						Baroda BNP Paribas Banking and PSU Bond Fund					
	As at		As at		As at		As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)		March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	2,431.23	10.26%	2,391.08	9.82%	6,565.65	18.48%	553.23	19.17%	299.70	8.08%	1,973.05	18.55%
A1+	-	0.00%	-	0.00%	497.73	1.40%	-	0.00%	-	0.00%	-	0.00%
AAA	914.14	3.86%	899.95	3.70%	1,518.14	4.27%	1,997.66	69.21%	2,580.41	69.53%	7,459.76	70.15%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%	193.25	6.70%	-	0.00%	-	0.00%
AA+	300.05	1.27%	2,174.30	8.93%	306.40	0.86%	-	0.00%	244.11	6.58%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
AA	1,550.14	6.54%	1,492.87	6.13%	1,012.45	2.85%	-	0.00%	-	0.00%	-	0.00%
AA-	298.79	1.26%	-	0.00%	211.29	0.59%	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>5,494.35</b>	<b>23.19%</b>	<b>6,958.20</b>	<b>28.58%</b>	<b>10,111.66</b>	<b>28.45%</b>	<b>2,744.14</b>	<b>95.08%</b>	<b>3,124.22</b>	<b>84.19%</b>	<b>9,432.81</b>	<b>88.70%</b>

## Table 8

Rating wise exposures of the Scheme's debt and money market instruments as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Credit Ratings	Baroda BNP Paribas Business Cycle Fund					
	As at		As at		As at	
	March 31, 2024		March 31, 2023		April 01, 2022 (Opening)	
	Amount	% of net assets	Amount	% of net assets	Amount	% of net assets
Sovereign	387.22	0.91%	380.32	0.79%	-	0.00%
A1+	-	0.00%	-	0.00%	-	0.00%
AAA	-	0.00%	-	0.00%	-	0.00%
AAA(CE)	-	0.00%	-	0.00%	-	0.00%
AA+	-	0.00%	-	0.00%	-	0.00%
AA(CE)	-	0.00%	-	0.00%	-	0.00%
AA	-	0.00%	-	0.00%	-	0.00%
AA-	-	0.00%	-	0.00%	-	0.00%
A+	-	0.00%	-	0.00%	-	0.00%
D	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>387.22</b>	<b>0.91%</b>	<b>380.32</b>	<b>0.79%</b>	<b>-</b>	<b>0.00%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Medium Duration Fund			Baroda BNP Paribas Low Duration Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	3.49%	2.93%	-	40.23%	31.15%	16.19%
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	7.45%	7.94%	4.50%	-	-	7.13%
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	36.38%	20.03%	9.53%	27.98%	51.25%	39.38%
Food Products	-	-	-	-	-	-
Gas	-	4.54%	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	9.47%
Other Consumer Services	7.56%	6.44%	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	5.43%	7.58%	2.25%	5.11%	-	9.67%
Power	7.37%	-	5.65%	-	7.98%	2.38%
Realty	-	5.96%	-	8.69%	-	-
Retailing	-	-	-	-	-	-
Sovereign	21.19%	21.19%	57.88%	11.23%	1.40%	1.23%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	5.21%	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>94.08%</b>	<b>76.61%</b>	<b>79.81%</b>	<b>93.24%</b>	<b>91.78%</b>	<b>85.45%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Dynamic Bond Fund			Baroda BNP Paribas Corporate Bond Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	6.78%	-	7.30%
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	1.13%	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	43.21%	32.69%	45.18%
Food Products	-	-	-	-	-	-
Gas	-	-	-	6.77%	7.18%	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	9.00%	9.36%	5.94%
Power	-	-	-	6.37%	8.30%	15.30%
Realty	-	-	-	-	-	-
Retailing	-	-	-	-	-	-
Sovereign	97.51%	56.96%	77.77%	18.83%	10.87%	18.59%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	3.95%	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>97.51%</b>	<b>56.96%</b>	<b>77.77%</b>	<b>94.91%</b>	<b>69.53%</b>	<b>92.31%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments as at March 31, 2024

Industry Particulars	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund			Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	-	-	-
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	-	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	-	-	-
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	-	-	-
Power	-	-	-	-	-	-
Realty	-	-	-	-	-	-
Retailing	-	-	-	-	-	-
Sovereign	95.45%	92.28%	-	96.18%	87.27%	-
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>95.45%</b>	<b>92.28%</b>	<b>-</b>	<b>96.18%</b>	<b>87.27%</b>	<b>-</b>



**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Floater Fund			Baroda BNP Paribas Mid Cap Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	-	-	-
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	-	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	-	-	-
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	-	-	-
Power	-	-	-	-	-	-
Realty	-	-	-	-	-	-
Retailing	-	-	-	-	-	-
Sovereign	83.33%	-	-	0.54%	0.96%	-
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>83.33%</b>	<b>-</b>	<b>-</b>	<b>0.54%</b>	<b>0.96%</b>	<b>-</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Large Cap Fund			Baroda BNP Paribas Conservative Hybrid Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	-	-	2.06%
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	1.63%	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	-	4.17%
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	3.87%	3.36%	-
Finance	-	-	-	25.53%	34.92%	15.68%
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	1.68%	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	1.04%
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	13.05%	-	0.42%
Power	-	-	-	5.92%	12.98%	6.00%
Realty	-	-	-	5.31%	4.85%	-
Retailing	-	-	-	-	-	-
Sovereign	0.88%	0.37%	-	13.17%	5.74%	43.63%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	4.31%	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>0.88%</b>	<b>0.37%</b>	<b>-</b>	<b>72.79%</b>	<b>63.53%</b>	<b>73.00%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Arbitrage Fund			Baroda BNP Paribas Aggressive Hybrid Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	3.75%	-	-	0.45%	0.57%	1.26%
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	0.97%	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	0.52%	0.67%	2.57%
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	3.78%	2.93%	-	9.56%	15.17%	5.77%
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	0.51%	0.44%	0.64%
Power	-	-	-	1.51%	2.17%	3.65%
Realty	-	-	-	1.78%	2.50%	-
Retailing	-	-	-	-	-	-
Sovereign	19.67%	21.81%	23.41%	7.52%	1.96%	10.32%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>27.20%</b>	<b>24.74%</b>	<b>23.41%</b>	<b>22.82%</b>	<b>23.48%</b>	<b>24.21%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas India Consumption Fund			Baroda BNP Paribas Multi Asset Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	1.45%	-	-
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	-	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	5.65%	5.10%	-
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	-	-	-
Power	-	-	-	-	-	-
Realty	-	-	-	1.28%	-	-
Retailing	-	-	-	-	-	-
Sovereign	0.47%	0.96%	-	1.65%	6.14%	-
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>0.47%</b>	<b>0.96%</b>	<b>-</b>	<b>10.03%</b>	<b>11.24%</b>	<b>-</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Value Fund			Baroda BNP Paribas Small Cap Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	-	-	-
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	-	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	-	-	-
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	-	-	-
Power	-	-	-	-	-	-
Realty	-	-	-	-	-	-
Retailing	-	-	-	-	-	-
Sovereign	0.56%	-	-	1.55%	-	-
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>0.56%</b>	<b>-</b>	<b>-</b>	<b>1.55%</b>	<b>-</b>	<b>-</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Gilt Fund			Baroda BNP Paribas Liquid Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	33.68%	20.61%	34.80%
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	4.64%	2.71%	7.19%
Cement & Cement Products	-	-	-	2.33%	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	5.51%	-	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	43.33%	49.20%	30.03%
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	2.45%
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	-	-	2.11%
Power	-	-	-	-	-	0.53%
Realty	-	-	-	-	-	-
Retailing	-	-	-	5.43%	4.52%	-
Sovereign	97.47%	67.82%	85.47%	22.63%	13.10%	27.16%
Telecom - Services	-	-	-	-	4.53%	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	0.53%
Transport Infrastructure	-	-	-	-	2.72%	-
<b>Total</b>	<b>97.47%</b>	<b>67.82%</b>	<b>85.47%</b>	<b>117.55%</b>	<b>97.39%</b>	<b>104.80%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Short Duration Fund			Baroda BNP Paribas Credit Risk Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	7.02%
Banks	-	-	1.12%	-	-	4.44%
Beverages	-	-	-	8.54%	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	7.09%	9.25%	-
Chemicals & Petrochemicals	-	-	-	6.53%	-	-
Construction	-	6.93%	6.69%	-	-	11.09%
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	4.90%
Diversified	-	-	-	6.50%	5.40%	-
Ferrous Metals	-	-	-	10.33%	9.31%	4.06%
Finance	42.22%	65.98%	37.59%	28.50%	39.77%	26.94%
Food Products	-	-	-	-	-	-
Gas	-	6.62%	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	4.92%
Oil	-	-	5.30%	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	6.50%	-	-
Petroleum Products	-	5.72%	-	-	-	-
Power	14.67%	1.49%	11.97%	7.41%	16.60%	8.50%
Realty	3.56%	-	-	-	-	-
Retailing	-	-	-	-	2.68%	2.41%
Sovereign	32.43%	7.47%	17.45%	14.45%	9.90%	11.79%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>92.88%</b>	<b>94.21%</b>	<b>80.12%</b>	<b>95.85%</b>	<b>92.91%</b>	<b>86.07%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Ultra Short Duration Fund			Baroda BNP Paribas Balanced Advantage Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	0.36%
Banks	28.47%	44.07%	14.89%	0.91%	1.41%	4.26%
Beverages	-	-	-	0.05%	-	-
Capital Markets	2.06%	-	5.05%	0.26%	-	-
Cement & Cement Products	-	-	-	0.10%	0.41%	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	0.01%	0.28%	1.60%
Construction Project	-	-	2.56%	-	-	0.29%
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	0.18%	-	-
Finance	32.80%	37.13%	47.58%	14.97%	11.68%	11.78%
Food Products	-	-	-	-	-	-
Gas	-	-	-	0.26%	0.48%	-
Non - Ferrous Metals	-	-	-	-	-	0.32%
Oil	-	-	-	-	-	0.16%
Other Consumer Services	-	-	-	0.08%	0.10%	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	1.59%	-	5.64%	1.62%	-	0.28%
Power	5.87%	-	-	1.46%	3.14%	0.16%
Realty	4.23%	-	-	0.39%	1.81%	-
Retailing	-	-	-	-	-	-
Sovereign	3.45%	3.28%	16.96%	4.33%	2.06%	8.25%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	0.49%	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>78.47%</b>	<b>84.48%</b>	<b>92.68%</b>	<b>25.11%</b>	<b>21.37%</b>	<b>27.46%</b>



## Table 9

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Overnight Fund			Baroda BNP Paribas Money Market Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	-	44.59%	54.93%	-
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	-	-	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	-	-	-	-	-
Finance	-	-	-	22.04%	37.34%	-
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	-	-	-	-	-	-
Power	-	-	-	-	-	-
Realty	-	-	-	-	-	-
Retailing	-	-	-	-	-	-
Sovereign	5.33%	2.47%	3.20%	11.20%	-	44.54%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	-	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>5.33%</b>	<b>2.47%</b>	<b>3.20%</b>	<b>77.83%</b>	<b>92.27%</b>	<b>44.54%</b>

## Table 9

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Equity Savings Fund			Baroda BNP Paribas Banking and PSU Bond Fund		
	As at	As at	As at	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM	% to AUM
Auto	-	-	-	-	-	-
Banks	-	-	4.56%	15.45%	13.33%	30.78%
Beverages	-	-	-	-	-	-
Capital Markets	-	-	-	-	-	-
Cement & Cement Products	-	-	-	-	-	-
Chemicals & Petrochemicals	-	-	-	-	-	-
Construction	-	-	-	8.97%	7.00%	-
Construction Project	-	-	-	-	-	-
Consumer Non Durables	-	-	-	-	-	-
Diversified	-	-	-	-	-	-
Ferrous Metals	-	0.83%	0.58%	-	-	-
Finance	11.65%	15.92%	4.84%	31.44%	34.66%	39.37%
Food Products	-	-	-	-	-	-
Gas	-	-	-	-	-	-
Non - Ferrous Metals	-	-	-	-	-	-
Oil	-	-	-	-	-	-
Other Consumer Services	-	-	-	-	-	-
Paper, Forest & Jute Products	-	-	-	-	-	-
Petroleum Products	1.28%	-	-	5.24%	8.10%	-
Power	-	2.00%	-	8.12%	13.01%	-
Realty	-	-	-	-	-	-
Retailing	-	-	-	-	-	-
Sovereign	10.26%	9.82%	18.48%	19.17%	8.08%	18.55%
Telecom - Services	-	-	-	-	-	-
Telecom – Services	-	-	-	6.70%	-	-
Textile Products	-	-	-	-	-	-
Transport Infrastructure	-	-	-	-	-	-
<b>Total</b>	<b>23.19%</b>	<b>28.57%</b>	<b>28.46%</b>	<b>95.09%</b>	<b>84.18%</b>	<b>88.70%</b>

**Table 9**

The industry wise concentrations of the Scheme's debt and money market instruments  
as at March 31, 2024

Industry Particulars	Baroda BNP Paribas Business Cycle Fund		
	As at	As at	As at
	March 31, 2024	March 31, 2023	April 01, 2022 (Opening)
	% to AUM	% to AUM	% to AUM
Auto	-	-	-
Banks	-	-	-
Beverages	-	-	-
Capital Markets	-	-	-
Cement & Cement Products	-	-	-
Chemicals & Petrochemicals	-	-	-
Construction	-	-	-
Construction Project	-	-	-
Consumer Non Durables	-	-	-
Diversified	-	-	-
Ferrous Metals	-	-	-
Finance	-	-	-
Food Products	-	-	-
Gas	-	-	-
Non - Ferrous Metals	-	-	-
Oil	-	-	-
Other Consumer Services	-	-	-
Paper, Forest & Jute Products	-	-	-
Petroleum Products	-	-	-
Power	-	-	-
Realty	-	-	-
Retailing	-	-	-
Sovereign	0.91%	0.79%	-
Telecom - Services	-	-	-
Telecom – Services	-	-	-
Textile Products	-	-	-
Transport Infrastructure	-	-	-
<b>Total</b>	<b>0.91%</b>	<b>0.79%</b>	<b>-</b>

## Table 10

The table below shows an analysis of derivative assets and derivative liabilities outstanding as at March 31, 2024, March 31, 2023 and April 1, 2022:-(Amount in lakhs)

	Baroda BNP Paribas Large Cap Fund				Baroda BNP Paribas Arbitrage Fund			
	Derivative assets		Derivative liabilities		Derivative assets		Derivative liabilities	
	Fair value	Notional amount	Fair value	Notional amount	Fair value	Notional amount	Fair value	Notional amount
<b>March 31, 2024</b>								
Exchange-traded	3,543.02	3,451.16	-	-	-	-	52,839.34	52,698.56
<b>Total</b>	<b>3,543.02</b>	<b>3,451.16</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>52,839.34</b>	<b>52,698.56</b>
<b>March 31, 2023</b>								
Exchange-traded	1,307.51	1,319.86	577.26	574.83	-	-	22,711.77	22,378.34
<b>Total</b>	<b>1,307.51</b>	<b>1,319.86</b>	<b>577.26</b>	<b>574.83</b>	<b>-</b>	<b>-</b>	<b>22,711.77</b>	<b>22,378.34</b>
<b>As at April 01, 2022 (Opening)</b>								
Exchange-traded	-	-	-	-	-	-	42,254.05	42,014.90
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>42,254.05</b>	<b>42,014.90</b>





## Table 10

The table below shows an analysis of derivative assets and derivative liabilities outstanding as at March 31, 2024, March 31, 2023 and April 1, 2022:-(Amount in lakhs)

	Baroda BNP Paribas Banking & Financial Services Fund				Baroda BNP Paribas Balanced Advantage Fund			
	Derivative assets		Derivative liabilities		Derivative assets		Derivative liabilities	
	Fair value	Notional amount	Fair value	Notional amount	Fair value	Notional amount	Fair value	Notional amount
<b>March 31, 2024</b>								
Exchange-traded	128.58	130.87	-	-	-	-	25,954.00	25,533.76
<b>Total</b>	<b>128.58</b>	<b>130.87</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>25,954.00</b>	<b>25,533.76</b>
<b>March 31, 2023</b>								
Exchange-traded	-	-	-	-	-	-	-	-
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>As at April 01, 2022 (Opening)</b>								
Exchange-traded	-	-	-	-	-	-	15,525.42	15,422.51
<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>15,525.42</b>	<b>15,422.51</b>

**Table 10**

The table below shows an analysis of derivative assets and derivative liabilities outstanding as at March 31, 2024, March 31, 2023 and April 1, 2022:-(Amount in lakhs)

	Baroda BNP Paribas Equity Savings Fund				Baroda BNP Paribas Large & Mid Cap Fund			
	Derivative assets		Derivative liabilities		Derivative assets		Derivative liabilities	
	Fair value	Notional amount	Fair value	Notional amount	Fair value	Notional amount	Fair value	Notional amount
<b>March 31, 2024</b>								
Exchange-traded	-	-	8,091.19	7,960.06	-	-	451.76	431.14
<b>Total</b>	-	-	<b>8,091.19</b>	<b>7,960.06</b>	-	-	<b>451.76</b>	<b>431.14</b>
<b>March 31, 2023</b>								
Exchange-traded	-	-	6,588.22	6,435.42	-	-	-	-
<b>Total</b>	-	-	<b>6,588.22</b>	<b>6,435.42</b>	-	-	-	-
<b>As at April 01, 2022 (Opening)</b>								
Exchange-traded	-	-	11,379.68	11,313.03	-	-	-	-
<b>Total</b>	-	-	<b>11,379.68</b>	<b>11,313.03</b>	-	-	-	-



## Table 10

The table below shows an analysis of derivative assets and derivative liabilities outstanding as at March 31, 2024, March 31, 2023 and April 1, 2022:-(Amount in lakhs)

	Baroda BNP Paribas Business Cycle Fund			
	Derivative assets		Derivative liabilities	
	Fair value	Notional amount	Fair value	Notional amount
<b>March 31, 2024</b>				
Exchange-traded	470.33	456.12	-	-
<b>Total</b>	<b>470.33</b>	<b>456.12</b>	-	-
<b>March 31, 2023</b>				
Exchange-traded	-	-	-	-
<b>Total</b>	-	-	-	-
<b>As at April 01, 2022 (Opening)</b>				
Exchange-traded	-	-	-	-
<b>Total</b>	-	-	-	-

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Medium Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	109.75	-	109.75	183.23	-	183.23	786.08	-	786.08
Balances with Bank/(s)	5.02	-	5.02	21.56	-	21.56	22.69	-	22.69
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	2.50	-	2.50	516.66	-	516.66	28.99	-	28.99
Investments	200.14	2,425.00	2,625.14	-	2,508.26	2,508.26	-	3,533.64	3,533.64
Interest Receivable	46.91	-	46.91	50.31	-	50.31	68.28	-	68.28
Other Financial assets	1.55	-	1.55	1.94	-	1.94	35.90	-	35.90
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>365.87</b>	<b>2,425.00</b>	<b>2,790.87</b>	<b>773.70</b>	<b>2,508.26</b>	<b>3,281.96</b>	<b>941.94</b>	<b>3,533.64</b>	<b>4,475.58</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	3.31	-	3.31	0.75	-	0.75	41.43	-	41.43
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	6.37	-	6.37	5.86	-	5.86	5.53	-	5.53
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	0.83	-	0.83	1.17	-	1.17	0.85	-	0.85
<b>Total Liabilities (B)</b>	<b>10.51</b>	<b>-</b>	<b>10.51</b>	<b>7.78</b>	<b>-</b>	<b>7.78</b>	<b>47.81</b>	<b>-</b>	<b>47.81</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Low Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	1,086.72	-	1,086.72	1,176.31	-	1,176.31	2,139.57	-	2,139.57
Balances with Bank/(s)	98.14	-	98.14	125.31	-	125.31	636.65	-	636.65
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	7.59	-	7.59	4.47	-	4.47	612.40	-	612.40
Investments	11,286.12	6,932.78	18,218.90	13,007.48	3,484.28	16,491.76	11,551.71	6,371.64	17,923.35
Interest Receivable	257.18	-	257.18	193.05	-	193.05	238.55	0.04	238.59
Other Financial assets	7.36	-	7.36	11.06	-	11.06	64.53	-	64.53
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.52	-	1.52	0.80	-	0.80	-	-	-
<b>Total Assets (A)</b>	<b>12,744.63</b>	<b>6,932.78</b>	<b>19,677.41</b>	<b>14,518.48</b>	<b>3,484.28</b>	<b>18,002.76</b>	<b>15,243.41</b>	<b>6,371.68</b>	<b>21,615.09</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	171.12	-	171.12	18.82	-	18.82	623.28	-	623.28
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	18.58	-	18.58	13.95	-	13.95	15.78	-	15.78
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	0.83	-	0.83	1.03	-	1.03	2.64	-	2.64
<b>Total Liabilities (B)</b>	<b>190.53</b>	<b>-</b>	<b>190.53</b>	<b>33.80</b>	<b>-</b>	<b>33.80</b>	<b>641.70</b>	<b>-</b>	<b>641.70</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Dynamic Bond Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	168.30	-	168.30	1,475.04	-	1,475.04	3,118.46	-	3,118.46
Balances with Bank/(s)	20.49	-	20.49	544.73	-	544.73	26.48	-	26.48
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	3,575.61	-	3,575.61	100.01	-	100.01
Investments	-	13,808.48	13,808.48	76.83	7,402.13	7,478.96	997.86	9,072.75	10,070.61
Interest Receivable	170.93	-	170.93	93.70	-	93.70	108.99	-	108.99
Other Financial assets	5.99	-	5.99	6.65	-	6.65	36.82	-	36.82
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>365.71</b>	<b>13,808.48</b>	<b>14,174.19</b>	<b>5,772.56</b>	<b>7,402.13</b>	<b>13,174.69</b>	<b>4,388.62</b>	<b>9,072.75</b>	<b>13,461.37</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	18.55	-	18.55	13.98	-	13.98	487.91	-	487.91
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	28.93	-	28.93	28.17	-	28.17	22.65	-	22.65
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	1.94	-	1.94	1.41	-	1.41	1.81	-	1.81
<b>Total Liabilities (B)</b>	<b>49.42</b>	<b>-</b>	<b>49.42</b>	<b>43.56</b>	<b>-</b>	<b>43.56</b>	<b>512.37</b>	<b>-</b>	<b>512.37</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Corporate Bond Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	381.05	-	381.05	3,862.80	-	3,862.80	427.98	-	427.98
Balances with Bank/(s)	5.06	-	5.06	116.43	-	116.43	1.16	-	1.16
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	25.00	-	25.00	0.01	-	0.01	0.23	-	0.23
Investments	-	13,975.29	13,975.29	-	9,599.84	9,599.84	-	3,092.60	3,092.60
Interest Receivable	324.44	-	324.44	176.94	-	176.94	75.27	-	75.27
Other Financial assets	6.06	-	6.06	56.16	-	56.16	5.62	-	5.62
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>741.61</b>	<b>13,975.29</b>	<b>14,716.90</b>	<b>4,212.34</b>	<b>9,599.84</b>	<b>13,812.18</b>	<b>510.26</b>	<b>3,092.60</b>	<b>3,602.86</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	25.78	-	25.78	3.01	-	3.01	248.04	-	248.04
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	3.80	-	3.80	1.76	-	1.76	3.92	-	3.92
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	0.48	-	0.48	0.79	-	0.79	0.59	-	0.59
<b>Total Liabilities (B)</b>	<b>30.06</b>	<b>-</b>	<b>30.06</b>	<b>5.56</b>	<b>-</b>	<b>5.56</b>	<b>252.55</b>	<b>-</b>	<b>252.55</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	441.53	-	441.53	1,313.11	-	1,313.11	-	-	-
Balances with Bank/(s)	6.74	-	6.74	898.46	-	898.46	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	-	-	-	-	-	-
Investments	-	11,467.76	11,467.76	-	18,165.32	18,165.32	-	-	-
Interest Receivable	218.11	-	218.11	369.41	-	369.41	-	-	-
Other Financial assets	-	-	-	12.50	-	12.50	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>666.38</b>	<b>11,467.76</b>	<b>12,134.14</b>	<b>2,593.48</b>	<b>18,165.32</b>	<b>20,758.80</b>	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	110.90	-	110.90	1,069.92	-	1,069.92	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	7.68	-	7.68	4.29	-	4.29	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	1.00	-	1.00	0.63	-	0.63	-	-	-
<b>Total Liabilities (B)</b>	<b>119.58</b>	-	<b>119.58</b>	<b>1,074.84</b>	-	<b>1,074.84</b>	-	-	-

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2028 Index Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	81.33	-	81.33	600.53	-	600.53	-	-	-
Balances with Bank/(s)	1.09	-	1.09	578.15	-	578.15	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.04	-	0.04	-	-	-	-	-	-
Investments	-	4,417.75	4,417.75	-	6,552.35	6,552.35	-	-	-
Interest Receivable	94.77	-	94.77	149.90	-	149.90	-	-	-
Other Financial assets	1.83	-	1.83	28.50	-	28.50	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.01	-	0.01	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>179.07</b>	<b>4,417.75</b>	<b>4,596.82</b>	<b>1,357.08</b>	<b>6,552.35</b>	<b>7,909.43</b>	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	0.20	-	0.20	399.66	-	399.66	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	0.85	-	0.85	0.84	-	0.84	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	2.37	-	2.37	0.38	-	0.38	-	-	-
<b>Total Liabilities (B)</b>	<b>3.42</b>	<b>-</b>	<b>3.42</b>	<b>400.88</b>	<b>-</b>	<b>400.88</b>	-	-	-





**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Mid Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	6,082.13	-	6,082.13	7,737.50	-	7,737.50	7,776.31	-	7,776.31
Balances with Bank/(s)	162.96	-	162.96	311.62	-	311.62	137.70	-	137.70
Derivative financial instruments	119.07	-	119.07	-	-	-	-	-	-
Receivables	95.79	-	95.79	436.23	-	436.23	455.44	-	455.44
Investments	1,73,246.33	-	1,73,246.33	1,11,229.55	-	1,11,229.55	1,10,611.60	-	1,10,611.60
Interest Receivable	4.67	-	4.67	1.51	-	1.51	0.79	-	0.79
Other Financial assets	261.78	-	261.78	100.31	-	100.31	144.15	-	144.15
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.13	-	1.13	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,79,973.86</b>	<b>-</b>	<b>1,79,973.86</b>	<b>1,19,816.72</b>	<b>-</b>	<b>1,19,816.72</b>	<b>1,19,125.99</b>	<b>-</b>	<b>1,19,125.99</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	119.08	-	119.08	-	-	-	-	-	-
Payables	569.88	-	569.88	374.63	-	374.63	1,013.56	-	1,013.56
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	181.54	-	181.54	252.41	-	252.41	175.33	-	175.33
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	72.59	-	72.59	67.60	-	67.60	53.43	-	53.43
<b>Total Liabilities (B)</b>	<b>943.09</b>	<b>-</b>	<b>943.09</b>	<b>694.64</b>	<b>-</b>	<b>694.64</b>	<b>1,242.32</b>	<b>-</b>	<b>1,242.32</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	8,058.55	-	8,058.55	5,906.75	-	5,906.75	9,097.96	-	9,097.96
Balances with Bank/(s)	287.75	-	287.75	953.89	-	953.89	105.66	-	105.66
Derivative financial instruments	104.89	-	104.89	145.68	-	145.68	-	-	-
Receivables	367.81	-	367.81	199.92	-	199.92	1,229.48	-	1,229.48
Investments	1,77,760.31	-	1,77,760.31	1,29,234.54	497.31	1,29,731.85	1,20,613.53	-	1,20,613.53
Interest Receivable	14.90	-	14.90	9.89	-	9.89	0.92	-	0.92
Other Financial assets	797.95	-	797.95	81.26	-	81.26	155.56	-	155.56
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,87,392.16</b>	<b>-</b>	<b>1,87,392.16</b>	<b>1,36,531.93</b>	<b>497.31</b>	<b>1,37,029.24</b>	<b>1,31,203.11</b>	<b>-</b>	<b>1,31,203.11</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	59.08	-	59.08	133.25	-	133.25	-	-	-
Payables	637.49	-	637.49	401.76	-	401.76	306.90	-	306.90
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	261.07	-	261.07	222.51	-	222.51	225.60	-	225.60
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	89.57	-	89.57	63.75	-	63.75	74.52	-	74.52
<b>Total Liabilities (B)</b>	<b>1,047.21</b>	<b>-</b>	<b>1,047.21</b>	<b>821.27</b>	<b>-</b>	<b>821.27</b>	<b>607.02</b>	<b>-</b>	<b>607.02</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas ELSS Tax Saver Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,674.49	-	2,674.49	1,739.57	-	1,739.57	5,174.12	-	5,174.12
Balances with Bank/(s)	188.84	-	188.84	236.17	-	236.17	141.89	-	141.89
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	329.88	-	329.88	10.32	-	10.32	1,190.07	-	1,190.07
Investments	82,506.01	-	82,506.01	63,018.09	-	63,018.09	66,441.75	-	66,441.75
Interest Receivable	2.04	-	2.04	0.34	-	0.34	0.54	-	0.54
Other Financial assets	36.28	-	36.28	41.34	-	41.34	110.75	-	110.75
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>85,737.54</b>	<b>-</b>	<b>85,737.54</b>	<b>65,045.83</b>	<b>-</b>	<b>65,045.83</b>	<b>73,059.12</b>	<b>-</b>	<b>73,059.12</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	1,630.33	-	1,630.33	116.02	-	116.02	665.74	-	665.74
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	106.54	-	106.54	117.11	-	117.11	140.33	-	140.33
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	94.49	-	94.49	70.37	-	70.37	74.33	-	74.33
<b>Total Liabilities (B)</b>	<b>1,831.36</b>	<b>-</b>	<b>1,831.36</b>	<b>303.50</b>	<b>-</b>	<b>303.50</b>	<b>880.40</b>	<b>-</b>	<b>880.40</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Conservative Hybrid Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,340.06	-	2,340.06	3,798.69	-	3,798.69	1,491.38	-	1,491.38
Balances with Bank/(s)	22.74	-	22.74	172.87	-	172.87	61.99	-	61.99
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	42.04	-	42.04	2,058.77	-	2,058.77	133.00	-	133.00
Investments	16,229.11	40,782.11	57,011.22	17,946.90	25,685.39	43,632.29	13,304.42	32,470.84	45,775.26
Interest Receivable	1,041.86	0.32	1,042.18	670.43	-	670.43	601.02	-	601.02
Other Financial assets	47.62	-	47.62	30.21	-	30.21	1.92	-	1.92
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	5.81	-	5.81	-	-	-
<b>Total Assets (A)</b>	<b>19,723.43</b>	<b>40,782.43</b>	<b>60,505.86</b>	<b>24,683.68</b>	<b>25,685.39</b>	<b>50,369.07</b>	<b>15,593.73</b>	<b>32,470.84</b>	<b>48,064.57</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	1,075.19	-	1,075.19	10.28	-	10.28	93.49	-	93.49
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	87.54	-	87.54	71.78	-	71.78	135.96	-	135.96
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	2.59	-	2.59	1.24	-	1.24	10.76	-	10.76
<b>Total Liabilities (B)</b>	<b>1,165.32</b>	<b>-</b>	<b>1,165.32</b>	<b>83.30</b>	<b>-</b>	<b>83.30</b>	<b>240.21</b>	<b>-</b>	<b>240.21</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Arbitrage Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	11,404.90	-	11,404.90	2,437.95	-	2,437.95	2,430.53	-	2,430.53
Balances with Bank/(s)	2,364.03	-	2,364.03	199.14	-	199.14	92.90	-	92.90
Derivative financial instruments	6,068.70	-	6,068.70	24,314.76	-	24,314.76	23,877.33	-	23,877.33
Receivables	1,324.21	-	1,324.21	3,829.34	-	3,829.34	5,051.56	-	5,051.56
Investments	72,689.49	2,028.27	74,717.76	30,780.89	-	30,780.89	56,792.55	-	56,792.55
Interest Receivable	8.14	-	8.14	65.61	-	65.61	0.25	-	0.25
Other Financial assets	114.67	-	114.67	29.68	-	29.68	909.45	-	909.45
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>93,974.14</b>	<b>2,028.27</b>	<b>96,002.41</b>	<b>61,657.37</b>	<b>-</b>	<b>61,657.37</b>	<b>89,154.57</b>	<b>-</b>	<b>89,154.57</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	6,338.20	-	6,338.20	24,604.79	-	24,604.79	23,829.91	-	23,829.91
Payables	11,168.24	-	11,168.24	3,802.26	-	3,802.26	2,238.63	-	2,238.63
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	68.04	-	68.04	45.89	-	45.89	66.57	-	66.57
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	4.82	-	4.82	4.69	-	4.69	7.53	-	7.53
<b>Total Liabilities (B)</b>	<b>17,579.30</b>	<b>-</b>	<b>17,579.30</b>	<b>28,457.63</b>	<b>-</b>	<b>28,457.63</b>	<b>26,142.64</b>	<b>-</b>	<b>26,142.64</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aggressive Hybrid Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	4,964.23	-	4,964.23	2,490.72	-	2,490.72	1,974.82	-	1,974.82
Balances with Bank/(s)	130.84	-	130.84	360.73	-	360.73	49.24	-	49.24
Derivative financial instruments	238.19	-	238.19	14.85	-	14.85	-	-	-
Receivables	409.72	-	409.72	7.80	-	7.80	1,195.61	-	1,195.61
Investments	73,903.22	21,282.70	95,185.92	57,739.91	17,331.62	75,071.53	56,293.19	18,779.76	75,072.95
Interest Receivable	421.07	-	421.07	307.57	0.06	307.63	383.80	-	383.80
Other Financial assets	335.09	-	335.09	46.69	-	46.69	152.26	-	152.26
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>80,402.36</b>	<b>21,282.70</b>	<b>1,01,685.06</b>	<b>60,968.27</b>	<b>17,331.68</b>	<b>78,299.95</b>	<b>60,048.92</b>	<b>18,779.76</b>	<b>78,828.68</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	203.24	-	203.24	-	-	-	-	-	-
Payables	1,625.56	-	1,625.56	81.17	-	81.17	1,105.49	-	1,105.49
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	146.15	-	146.15	130.50	-	130.50	130.66	-	130.66
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	9.31	-	9.31	8.50	-	8.50	51.53	-	51.53
<b>Total Liabilities (B)</b>	<b>1,984.26</b>	<b>-</b>	<b>1,984.26</b>	<b>220.17</b>	<b>-</b>	<b>220.17</b>	<b>1,287.68</b>	<b>-</b>	<b>1,287.68</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Focused Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	3,318.16	-	3,318.16	1,155.85	-	1,155.85	1,200.94	-	1,200.94
Balances with Bank/(s)	38.70	-	38.70	90.91	-	90.91	18.99	-	18.99
Derivative financial instruments	61.73	-	61.73	-	-	-	-	-	-
Receivables	1,096.18	-	1,096.18	9.32	-	9.32	47.85	-	47.85
Investments	55,660.99	-	55,660.99	29,277.73	-	29,277.73	20,658.47	-	20,658.47
Interest Receivable	2.55	-	2.55	0.23	-	0.23	0.12	-	0.12
Other Financial assets	21.80	-	21.80	17.16	-	17.16	26.38	-	26.38
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.57	-	1.57	0.50	-	0.50	-	-	-
<b>Total Assets (A)</b>	<b>60,201.68</b>	<b>-</b>	<b>60,201.68</b>	<b>30,551.70</b>	<b>-</b>	<b>30,551.70</b>	<b>21,952.75</b>	<b>-</b>	<b>21,952.75</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	61.72	-	61.72	-	-	-	-	-	-
Payables	952.61	-	952.61	29.89	-	29.89	65.74	-	65.74
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	91.15	-	91.15	67.74	-	67.74	39.50	-	39.50
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	12.11	-	12.11	8.36	-	8.36	10.73	-	10.73
<b>Total Liabilities (B)</b>	<b>1,117.59</b>	<b>-</b>	<b>1,117.59</b>	<b>105.99</b>	<b>-</b>	<b>105.99</b>	<b>115.97</b>	<b>-</b>	<b>115.97</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas India Consumption Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	4,744.73	-	4,744.73	4,836.06	-	4,836.06	7,364.47	-	7,364.47
Balances with Bank/(s)	113.61	-	113.61	175.57	-	175.57	11.59	-	11.59
Derivative financial instruments	1.69	-	1.69	-	-	-	-	-	-
Receivables	545.03	-	545.03	1.56	-	1.56	1,262.67	-	1,262.67
Investments	1,18,135.47	-	1,18,135.47	84,206.90	-	84,206.90	79,267.86	-	79,267.86
Interest Receivable	3.64	-	3.64	0.95	-	0.95	0.74	-	0.74
Other Financial assets	50.76	-	50.76	53.84	-	53.84	114.71	-	114.71
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.90	-	0.90	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,23,595.83</b>	<b>-</b>	<b>1,23,595.83</b>	<b>89,274.88</b>	<b>-</b>	<b>89,274.88</b>	<b>88,022.04</b>	<b>-</b>	<b>88,022.04</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	193.30	-	193.30	434.67	-	434.67	145.77	-	145.77
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	137.26	-	137.26	138.28	-	138.28	170.92	-	170.92
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	20.10	-	20.10	23.17	-	23.17	27.24	-	27.24
<b>Total Liabilities (B)</b>	<b>350.66</b>	<b>-</b>	<b>350.66</b>	<b>596.12</b>	<b>-</b>	<b>596.12</b>	<b>343.93</b>	<b>-</b>	<b>343.93</b>



**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aqua Fund of Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	135.96	-	135.96	257.94	-	257.94	95.10	-	95.10
Balances with Bank/(s)	4.16	-	4.16	30.86	-	30.86	2.48	-	2.48
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	6.17	-	6.17	0.60	-	0.60	1.01	-	1.01
Investments	6,622.58	-	6,622.58	8,887.24	-	8,887.24	11,148.71	-	11,148.71
Interest Receivable	0.10	-	0.10	0.05	-	0.05	0.01	-	0.01
Other Financial assets	3.07	-	3.07	5.31	-	5.31	13.72	-	13.72
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.26	-	1.26	3.64	-	3.64	2.45	-	2.45
<b>Total Assets (A)</b>	<b>6,773.30</b>	<b>-</b>	<b>6,773.30</b>	<b>9,185.64</b>	<b>-</b>	<b>9,185.64</b>	<b>11,263.48</b>	<b>-</b>	<b>11,263.48</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	14.23	-	14.23	104.52	-	104.52	39.90	-	39.90
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	5.25	-	5.25	26.26	-	26.26	18.79	-	18.79
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	1.64	-	1.64	2.69	-	2.69	1.25	-	1.25
<b>Total Liabilities (B)</b>	<b>21.12</b>	<b>-</b>	<b>21.12</b>	<b>133.47</b>	<b>-</b>	<b>133.47</b>	<b>59.94</b>	<b>-</b>	<b>59.94</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Flexi Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	4,447.92	-	4,447.92	6,564.17	-	6,564.17	-	-	-
Balances with Bank/(s)	214.63	-	214.63	492.45	-	492.45	-	-	-
Derivative financial instruments	158.88	-	158.88	509.37	-	509.37	-	-	-
Receivables	1,088.43	-	1,088.43	1.64	-	1.64	-	-	-
Investments	1,20,019.91	-	1,20,019.91	1,24,456.32	-	1,24,456.32	-	-	-
Interest Receivable	3.40	-	3.40	1.28	-	1.28	-	-	-
Other Financial assets	234.32	-	234.32	82.41	-	82.41	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,26,167.49</b>	<b>-</b>	<b>1,26,167.49</b>	<b>1,32,107.64</b>	<b>-</b>	<b>1,32,107.64</b>	<b>-</b>	<b>-</b>	<b>-</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	161.65	-	161.65	509.37	-	509.37	-	-	-
Payables	355.63	-	355.63	161.81	-	161.81	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	206.99	-	206.99	236.34	-	236.34	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	18.14	-	18.14	5.55	-	5.55	-	-	-
<b>Total Liabilities (B)</b>	<b>742.41</b>	<b>-</b>	<b>742.41</b>	<b>913.07</b>	<b>-</b>	<b>913.07</b>	<b>-</b>	<b>-</b>	<b>-</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Asset Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,798.97	-	2,798.97	4,447.61	-	4,447.61	-	-	-
Balances with Bank/(s)	467.11	-	467.11	1,302.95	-	1,302.95	-	-	-
Derivative financial instruments	1,492.96	-	1,492.96	829.28	-	829.28	-	-	-
Receivables	61.85	-	61.85	8.23	-	8.23	-	-	-
Investments	1,07,822.88	6,707.54	1,14,530.42	1,20,808.43	6,763.76	1,27,572.19	-	-	-
Interest Receivable	135.66	-	135.66	161.33	-	161.33	-	-	-
Other Financial assets	41.89	-	41.89	82.46	-	82.46	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	0.34	-	0.34	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,12,821.66</b>	<b>6,707.54</b>	<b>1,19,529.20</b>	<b>1,27,640.29</b>	<b>6,763.76</b>	<b>1,34,404.05</b>	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	1,487.30	-	1,487.30	1,232.91	-	1,232.91	-	-	-
Payables	217.17	-	217.17	280.74	-	280.74	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	457.18	-	457.18	228.11	-	228.11	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	19.04	-	19.04	7.28	-	7.28	-	-	-
<b>Total Liabilities (B)</b>	<b>2,180.69</b>	-	<b>2,180.69</b>	<b>1,749.04</b>	-	<b>1,749.04</b>	-	-	-



**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gold ETF								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	46.83	-	46.83	-	-	-	-	-	-
Balances with Bank/(s)	0.40	-	0.40	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	-	-	-	-	-	-
Investments	6,095.82	-	6,095.82	-	-	-	-	-	-
Interest Receivable	0.04	-	0.04	-	-	-	-	-	-
Other Financial assets	1.15	-	1.15	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	170.80	-	170.80	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>6,315.04</b>	-	<b>6,315.04</b>	-	-	-	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	0.01	-	0.01	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.04	-	1.04	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	0.15	-	0.15	-	-	-	-	-	-
<b>Total Liabilities (B)</b>	<b>1.20</b>	-	<b>1.20</b>	-	-	-	-	-	-





**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Innovation Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	21,802.98	-	21,802.98	-	-	-	-	-	-
Balances with Bank/(s)	457.46	-	457.46	-	-	-	-	-	-
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.03	-	0.03	-	-	-	-	-	-
Investments	81,507.71	-	81,507.71	-	-	-	-	-	-
Interest Receivable	16.71	-	16.71	-	-	-	-	-	-
Other Financial assets	195.24	-	195.24	-	-	-	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,03,980.13</b>	-	<b>1,03,980.13</b>	-	-	-	-	-	-
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	5,614.96	-	5,614.96	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	160.60	-	160.60	-	-	-	-	-	-
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	7.26	-	7.26	-	-	-	-	-	-
<b>Total Liabilities (B)</b>	<b>5,782.82</b>	-	<b>5,782.82</b>	-	-	-	-	-	-



**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	10,172.22	-	10,172.22	7,675.77	-	7,675.77	5,375.46	-	5,375.46
Balances with Bank/(s)	392.98	-	392.98	478.05	-	478.05	271.77	-	271.77
Derivative financial instruments	53.96	-	53.96	-	-	-	-	-	-
Receivables	16.47	-	16.47	23.15	-	23.15	951.34	-	951.34
Investments	2,19,669.52	-	2,19,669.52	1,53,549.52	-	1,53,549.52	1,70,310.21	-	1,70,310.21
Interest Receivable	7.80	-	7.80	1.50	-	1.50	0.58	-	0.58
Other Financial assets	961.41	-	961.41	99.75	-	99.75	116.75	-	116.75
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	3.03	-	3.03	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>2,31,277.39</b>	<b>-</b>	<b>2,31,277.39</b>	<b>1,61,827.74</b>	<b>-</b>	<b>1,61,827.74</b>	<b>1,77,026.11</b>	<b>-</b>	<b>1,77,026.11</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	2,537.56	-	2,537.56	431.15	-	431.15	1,342.02	-	1,342.02
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	329.60	-	329.60	329.63	-	329.63	345.79	-	345.79
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	21.28	-	21.28	31.61	-	31.61	86.49	-	86.49
<b>Total Liabilities (B)</b>	<b>2,888.44</b>	<b>-</b>	<b>2,888.44</b>	<b>792.39</b>	<b>-</b>	<b>792.39</b>	<b>1,774.30</b>	<b>-</b>	<b>1,774.30</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gilt Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	1,599.52	-	1,599.52	15,031.31	-	15,031.31	339.92	-	339.92
Balances with Bank/(s)	32.55	-	32.55	18,963.38	-	18,963.38	4.94	-	4.94
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	100.99	-	100.99	6.61	-	6.61
Investments	-	1,24,197.73	1,24,197.73	-	52,550.84	52,550.84	-	2,249.56	2,249.56
Interest Receivable	1,532.90	-	1,532.90	306.04	-	306.04	41.13	-	41.13
Other Financial assets	92.49	-	92.49	2.16	-	2.16	10.00	-	10.00
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	0.17	-	0.17	-	-	-
<b>Total Assets (A)</b>	<b>3,257.46</b>	<b>1,24,197.73</b>	<b>1,27,455.19</b>	<b>34,404.05</b>	<b>52,550.84</b>	<b>86,954.89</b>	<b>402.60</b>	<b>2,249.56</b>	<b>2,652.16</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	5.85	-	5.85	9,453.48	-	9,453.48	11.99	-	11.99
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	28.58	-	28.58	9.33	-	9.33	7.23	-	7.23
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	3.02	-	3.02	3.32	-	3.32	0.81	-	0.81
<b>Total Liabilities (B)</b>	<b>37.45</b>	<b>-</b>	<b>37.45</b>	<b>9,466.13</b>	<b>-</b>	<b>9,466.13</b>	<b>20.03</b>	<b>-</b>	<b>20.03</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Liquid Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	14.06	-	14.06	12,691.29	-	12,691.29	5,322.16	-	5,322.16
Balances with Bank/(s)	1,719.83	-	1,719.83	1,619.19	-	1,619.19	12,989.29	-	12,989.29
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	496.40	-	496.40	37.93	-	37.93	307.74	-	307.74
Investments	6,31,010.40	1,653.53	6,32,663.93	5,33,502.44	-	5,33,502.44	4,92,586.68	-	4,92,586.68
Interest Receivable	785.40	-	785.40	779.60	-	779.60	1,283.70	-	1,283.70
Other Financial assets	205.99	-	205.99	194.34	-	194.34	1,071.57	-	1,071.57
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	4.42	-	4.42	10.81	-	10.81	6.38	-	6.38
<b>Total Assets (A)</b>	<b>6,34,236.50</b>	<b>1,653.53</b>	<b>6,35,890.03</b>	<b>5,48,835.60</b>	<b>-</b>	<b>5,48,835.60</b>	<b>5,13,567.52</b>	<b>-</b>	<b>5,13,567.52</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	1,767.59	-	1,767.59	970.76	-	970.76	13,390.44	-	13,390.44
Borrowings	97,183.06	-	97,183.06	-	-	-	29,988.17	-	29,988.17
Other Financial Liabilities	130.54	-	130.54	42.28	-	42.28	98.73	-	98.73
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	33.72	-	33.72	36.55	-	36.55	52.10	-	52.10
<b>Total Liabilities (B)</b>	<b>99,114.91</b>	<b>-</b>	<b>99,114.91</b>	<b>1,049.59</b>	<b>-</b>	<b>1,049.59</b>	<b>43,529.44</b>	<b>-</b>	<b>43,529.44</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Short Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	543.40	-	543.40	760.03	-	760.03	5,023.74	-	5,023.74
Balances with Bank/(s)	49.08	-	49.08	168.84	-	168.84	138.93	-	138.93
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	1,002.08	-	1,002.08	5.33	-	5.33	2,082.70	-	2,082.70
Investments	-	20,443.18	20,443.18	299.84	20,887.95	21,187.79	7,089.07	22,767.94	29,857.01
Interest Receivable	679.02	-	679.02	455.98	-	455.98	505.37	-	505.37
Other Financial assets	9.66	-	9.66	15.00	-	15.00	69.43	-	69.43
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>2,283.24</b>	<b>20,443.18</b>	<b>22,726.42</b>	<b>1,705.02</b>	<b>20,887.95</b>	<b>22,592.97</b>	<b>14,909.24</b>	<b>22,767.94</b>	<b>37,677.18</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	764.57	-	764.57	60.75	-	60.75	359.37	-	359.37
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	18.10	-	18.10	36.06	-	36.06	39.78	-	39.78
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	2.17	-	2.17	4.88	-	4.88	5.74	-	5.74
<b>Total Liabilities (B)</b>	<b>784.84</b>	<b>-</b>	<b>784.84</b>	<b>101.69</b>	<b>-</b>	<b>101.69</b>	<b>404.89</b>	<b>-</b>	<b>404.89</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking & Financial Services Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	298.67	-	298.67	521.32	-	521.32	270.69	-	270.69
Balances with Bank/(s)	21.14	-	21.14	44.69	-	44.69	33.25	-	33.25
Derivative financial instruments	2.40	-	2.40	-	-	-	-	-	-
Receivables	6.49	-	6.49	2.03	-	2.03	63.53	-	63.53
Investments	12,188.66	-	12,188.66	6,887.58	-	6,887.58	5,013.27	-	5,013.27
Interest Receivable	0.23	-	0.23	0.10	-	0.10	0.03	-	0.03
Other Financial assets	60.15	-	60.15	4.40	-	4.40	10.55	-	10.55
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	1.32	-	1.32	0.36	-	0.36	-	-	-
<b>Total Assets (A)</b>	<b>12,579.06</b>	<b>-</b>	<b>12,579.06</b>	<b>7,460.48</b>	<b>-</b>	<b>7,460.48</b>	<b>5,391.32</b>	<b>-</b>	<b>5,391.32</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	1.60	-	1.60	-	-	-	-	-	-
Payables	14.67	-	14.67	3.23	-	3.23	125.60	-	125.60
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	19.91	-	19.91	19.36	-	19.36	17.59	-	17.59
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	1.48	-	1.48	1.18	-	1.18	2.26	-	2.26
<b>Total Liabilities (B)</b>	<b>37.66</b>	<b>-</b>	<b>37.66</b>	<b>23.77</b>	<b>-</b>	<b>23.77</b>	<b>145.45</b>	<b>-</b>	<b>145.45</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Credit Risk Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	151.74	-	151.74	764.46	-	764.46	2,264.59	-	2,264.59
Balances with Bank/(s)	21.71	-	21.71	55.33	-	55.33	24.48	-	24.48
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	35.73	-	35.73	0.11	-	0.11	44.94	-	44.94
Investments	5,258.41	9,658.93	14,917.34	7,160.52	9,712.69	16,873.21	6,383.41	11,233.67	17,617.08
Interest Receivable	318.58	-	318.58	484.66	-	484.66	578.13	-	578.13
Other Financial assets	9.09	-	9.09	18.03	-	18.03	43.38	-	43.38
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>5,795.26</b>	<b>9,658.93</b>	<b>15,454.19</b>	<b>8,483.11</b>	<b>9,712.69</b>	<b>18,195.80</b>	<b>9,338.93</b>	<b>11,233.67</b>	<b>20,572.60</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	70.18	-	70.18	6.81	-	6.81	82.07	-	82.07
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	24.81	-	24.81	24.34	-	24.34	23.98	-	23.98
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	1.92	-	1.92	1.82	-	1.82	1.07	-	1.07
<b>Total Liabilities (B)</b>	<b>96.91</b>	<b>-</b>	<b>96.91</b>	<b>32.97</b>	<b>-</b>	<b>32.97</b>	<b>107.12</b>	<b>-</b>	<b>107.12</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Ultra Short Duration Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	15,676.64	-	15,676.64	3,256.46	-	3,256.46	1,097.27	-	1,097.27
Balances with Bank/(s)	2,016.80	-	2,016.80	1,402.19	-	1,402.19	45.25	-	45.25
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	1,512.02	-	1,512.02	411.14	-	411.14	1,274.94	-	1,274.94
Investments	68,612.47	5,251.04	73,863.51	28,375.07	-	28,375.07	16,920.38	1,305.99	18,226.37
Interest Receivable	1,029.38	-	1,029.38	90.15	-	90.15	315.16	-	315.16
Other Financial assets	-	-	-	83.48	-	83.48	51.15	-	51.15
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	3.32	-	3.32	-	-	-
<b>Total Assets (A)</b>	<b>88,847.31</b>	<b>5,251.04</b>	<b>94,098.35</b>	<b>33,621.81</b>	<b>-</b>	<b>33,621.81</b>	<b>19,704.15</b>	<b>1,305.99</b>	<b>21,010.14</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	281.63	-	281.63	26.41	-	26.41	1,334.04	-	1,334.04
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	22.90	-	22.90	4.40	-	4.40	7.69	-	7.69
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	10.61	-	10.61	3.65	-	3.65	1.49	-	1.49
<b>Total Liabilities (B)</b>	<b>315.14</b>	<b>-</b>	<b>315.14</b>	<b>34.46</b>	<b>-</b>	<b>34.46</b>	<b>1,343.22</b>	<b>-</b>	<b>1,343.22</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Balanced Advantage Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	19,968.36	-	19,968.36	10,513.10	-	10,513.10	12,841.70	-	12,841.70
Balances with Bank/(s)	1,271.25	-	1,271.25	567.14	-	567.14	771.55	-	771.55
Derivative financial instruments	6,129.53	-	6,129.53	5,901.85	-	5,901.85	11,580.31	-	11,580.31
Receivables	2,260.55	-	2,260.55	4,088.07	-	4,088.07	10,757.22	-	10,757.22
Investments	2,91,810.01	74,432.60	3,66,242.61	2,50,866.85	47,737.48	2,98,604.33	2,30,467.97	65,629.79	2,96,097.76
Interest Receivable	1,915.55	0.21	1,915.76	1,291.49	-	1,291.49	2,056.01	-	2,056.01
Other Financial assets	385.90	-	385.90	145.02	-	145.02	584.79	-	584.79
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>3,23,741.15</b>	<b>74,432.81</b>	<b>3,98,173.96</b>	<b>2,73,373.52</b>	<b>47,737.48</b>	<b>3,21,111.00</b>	<b>2,69,059.55</b>	<b>65,629.79</b>	<b>3,34,689.34</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	6,237.49	-	6,237.49	5,901.85	-	5,901.85	11,123.16	-	11,123.16
Payables	12,846.37	-	12,846.37	2,667.24	-	2,667.24	6,486.34	-	6,486.34
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	573.66	-	573.66	526.15	-	526.15	461.61	-	461.61
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	78.90	-	78.90	76.44	-	76.44	67.63	-	67.63
<b>Total Liabilities (B)</b>	<b>19,736.42</b>	<b>-</b>	<b>19,736.42</b>	<b>9,171.68</b>	<b>-</b>	<b>9,171.68</b>	<b>18,138.74</b>	<b>-</b>	<b>18,138.74</b>



**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Overnight Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	26,515.29	-	26,515.29	37,773.38	-	37,773.38	30,185.92	-	30,185.92
Balances with Bank/(s)	139.43	-	139.43	1,544.05	-	1,544.05	1,783.77	-	1,783.77
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	0.69	-	0.69	0.20	-	0.20	157.73	-	157.73
Investments	1,495.37	-	1,495.37	995.90	-	995.90	999.45	-	999.45
Interest Receivable	20.35	-	20.35	7.80	-	7.80	3.28	-	3.28
Other Financial assets	9.19	-	9.19	12.82	-	12.82	-	-	-
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>28,180.32</b>	<b>-</b>	<b>28,180.32</b>	<b>40,334.15</b>	<b>-</b>	<b>40,334.15</b>	<b>33,130.15</b>	<b>-</b>	<b>33,130.15</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	66.98	-	66.98	35.54	-	35.54	1,845.30	-	1,845.30
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	26.14	-	26.14	24.64	-	24.64	8.24	-	8.24
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	19.54	-	19.54	24.74	-	24.74	6.85	-	6.85
<b>Total Liabilities (B)</b>	<b>112.66</b>	<b>-</b>	<b>112.66</b>	<b>84.92</b>	<b>-</b>	<b>84.92</b>	<b>1,860.39</b>	<b>-</b>	<b>1,860.39</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Money Market Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	903.56	-	903.56	699.09	-	699.09	493.38	-	493.38
Balances with Bank/(s)	1.09	-	1.09	51.50	-	51.50	5.20	-	5.20
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	-	-	-	0.01	-	0.01	168.00	-	168.00
Investments	3,371.84	35.77	3,407.61	8,999.33	-	8,999.33	485.46	-	485.46
Interest Receivable	0.69	-	0.69	0.14	-	0.14	0.05	-	0.05
Other Financial assets	22.80	-	22.80	18.30	-	18.30	25.20	-	25.20
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>4,299.98</b>	<b>35.77</b>	<b>4,335.75</b>	<b>9,768.37</b>	<b>-</b>	<b>9,768.37</b>	<b>1,177.29</b>	<b>-</b>	<b>1,177.29</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	0.91	-	0.91	12.02	-	12.02	86.52	-	86.52
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	2.25	-	2.25	2.86	-	2.86	0.82	-	0.82
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	0.90	-	0.90	0.68	-	0.68	0.08	-	0.08
<b>Total Liabilities (B)</b>	<b>4.06</b>	<b>-</b>	<b>4.06</b>	<b>15.56</b>	<b>-</b>	<b>15.56</b>	<b>87.42</b>	<b>-</b>	<b>87.42</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Equity Savings Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	1,553.60	-	1,553.60	829.61	-	829.61	2,190.76	-	2,190.76
Balances with Bank/(s)	42.96	-	42.96	65.58	-	65.58	28.26	-	28.26
Derivative financial instruments	8,957.77	-	8,957.77	8,225.54	-	8,225.54	9,437.24	-	9,437.24
Receivables	18.50	-	18.50	173.14	-	173.14	1,554.85	-	1,554.85
Investments	16,676.80	5,195.12	21,871.92	17,337.93	5,964.59	23,302.52	28,573.66	5,059.33	33,632.99
Interest Receivable	113.92	-	113.92	183.29	-	183.29	248.17	-	248.17
Other Financial assets	293.08	-	293.08	-6.54	-	(6.54)	253.16	-	253.16
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>27,656.63</b>	<b>5,195.12</b>	<b>32,851.75</b>	<b>26,808.55</b>	<b>5,964.59</b>	<b>32,773.14</b>	<b>42,286.10</b>	<b>5,059.33</b>	<b>47,345.43</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	9,048.67	-	9,048.67	8,323.79	-	8,323.79	9,194.61	-	9,194.61
Payables	73.01	-	73.01	27.68	-	27.68	2,546.48	-	2,546.48
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	33.28	-	33.28	60.01	-	60.01	73.25	-	73.25
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	1.66	-	1.66	10.85	-	10.85	9.35	-	9.35
<b>Total Liabilities (B)</b>	<b>9,156.62</b>	<b>-</b>	<b>9,156.62</b>	<b>8,422.33</b>	<b>-</b>	<b>8,422.33</b>	<b>11,823.69</b>	<b>-</b>	<b>11,823.69</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large & Mid Cap Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	5,062.47	-	5,062.47	3,701.79	-	3,701.79	4,013.93	-	4,013.93
Balances with Bank/(s)	590.01	-	590.01	238.02	-	238.02	115.28	-	115.28
Derivative financial instruments	18.25	-	18.25	-	-	-	-	-	-
Receivables	728.00	-	728.00	0.17	-	0.17	997.54	-	997.54
Investments	1,05,781.41	-	1,05,781.41	68,094.15	-	68,094.15	57,922.93	-	57,922.93
Interest Receivable	3.86	-	3.86	0.72	-	0.72	0.42	-	0.42
Other Financial assets	260.40	-	260.40	49.81	-	49.81	48.54	-	48.54
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>1,12,444.40</b>	<b>-</b>	<b>1,12,444.40</b>	<b>72,084.66</b>	<b>-</b>	<b>72,084.66</b>	<b>63,098.64</b>	<b>-</b>	<b>63,098.64</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	20.61	-	20.61	-	-	-	-	-	-
Payables	1,434.02	-	1,434.02	465.71	-	465.71	669.42	-	669.42
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	164.25	-	164.25	132.64	-	132.64	120.35	-	120.35
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	14.43	-	14.43	17.60	-	17.60	14.29	-	14.29
<b>Total Liabilities (B)</b>	<b>1,633.31</b>	<b>-</b>	<b>1,633.31</b>	<b>615.95</b>	<b>-</b>	<b>615.95</b>	<b>804.06</b>	<b>-</b>	<b>804.06</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking and PSU Bond Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	57.58	-	57.58	504.44	-	504.44	1,981.82	-	1,981.82
Balances with Bank/(s)	1.82	-	1.82	18.67	-	18.67	3.16	-	3.16
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Receivables	6.25	-	6.25	1.04	-	1.04	180.70	-	180.70
Investments	-	2,757.74	2,757.74	299.70	2,824.53	3,124.23	-	9,432.82	9,432.82
Interest Receivable	63.80	-	63.80	60.85	0.06	60.91	334.16	-	334.16
Other Financial assets	8.30	-	8.30	4.17	-	4.17	47.00	-	47.00
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	0.02	-	0.02	-	-	-
<b>Total Assets (A)</b>	<b>137.75</b>	<b>2,757.74</b>	<b>2,895.49</b>	<b>888.89</b>	<b>2,824.59</b>	<b>3,713.48</b>	<b>2,546.84</b>	<b>9,432.82</b>	<b>11,979.66</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	-	-	-	-	-	-	-	-	-
Payables	6.49	-	6.49	0.13	-	0.13	1,332.13	-	1,332.13
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	2.57	-	2.57	1.92	-	1.92	11.84	-	11.84
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	0.20	-	0.20	0.08	-	0.08	1.59	-	1.59
<b>Total Liabilities (B)</b>	<b>9.26</b>	<b>-</b>	<b>9.26</b>	<b>2.13</b>	<b>-</b>	<b>2.13</b>	<b>1,345.56</b>	<b>-</b>	<b>1,345.56</b>

**Table 11**

An analysis of assets and liabilities according to their maturity profile as at March 31,

**2024**

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Business Cycle Fund								
	As at			As at			As at		
	March 31, 2024			March 31, 2023			April 01, 2022 (Opening)		
	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total	Within 12 months	After 12 months	Total
<b>Assets</b>									
<b>Financial Assets</b>									
Cash and cash equivalents	2,239.93	-	2,239.93	2,574.57	-	2,574.57	4,046.97	-	4,046.97
Balances with Bank/(s)	83.84	-	83.84	110.86	-	110.86	60.66	-	60.66
Derivative financial instruments	13.67	-	13.67	5.74	-	5.74	-	-	-
Receivables	-	-	-	0.19	-	0.19	2,451.59	-	2,451.59
Investments	40,287.54	-	40,287.54	45,411.67	-	45,411.67	95,170.40	-	95,170.40
Interest Receivable	1.72	-	1.72	0.50	-	0.50	0.44	-	0.44
Other Financial assets	19.37	-	19.37	33.38	-	33.38	88.45	-	88.45
<b>Non-Financial Assets</b>									
Investment Property	-	-	-	-	-	-	-	-	-
Other Non -Financial assets	-	-	-	-	-	-	-	-	-
<b>Total Assets (A)</b>	<b>42,646.07</b>	<b>-</b>	<b>42,646.07</b>	<b>48,136.91</b>	<b>-</b>	<b>48,136.91</b>	<b>1,01,818.51</b>	<b>-</b>	<b>1,01,818.51</b>
<b>Financial Liabilities</b>									
Derivative financial instruments	5.39	-	5.39	5.74	-	5.74	-	-	-
Payables	219.13	-	219.13	128.41	-	128.41	197.18	-	197.18
Borrowings	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	71.13	-	71.13	79.47	-	79.47	154.73	-	154.73
<b>Non-Financial Liabilities</b>									
Provisions	-	-	-	-	-	-	-	-	-
Other Non-Financial Liabilities	3.34	-	3.34	5.76	-	5.76	6.83	-	6.83
<b>Total Liabilities (B)</b>	<b>298.99</b>	<b>-</b>	<b>298.99</b>	<b>219.38</b>	<b>-</b>	<b>219.38</b>	<b>358.74</b>	<b>-</b>	<b>358.74</b>

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Medium Duration Fund					Baroda BNP Paribas Medium Duration Fund					Baroda BNP Paribas Medium Duration Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	3.31	-	-	-	3.31	0.75	-	-	-	0.75	41.43	-	-	-	41.43
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	6.37	-	-	-	6.37	5.86	-	-	-	5.86	5.53	-	-	-	5.53
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>9.68</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>9.68</b>	<b>6.61</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>6.61</b>	<b>46.96</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>46.96</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Low Duration Fund					Baroda BNP Paribas Low Duration Fund					Baroda BNP Paribas Low Duration Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	171.12	-	-	-	171.12	18.82	-	-	-	18.82	623.28	-	-	-	623.28
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	18.58	-	-	-	18.58	13.95	-	-	-	13.95	15.78	-	-	-	15.78
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>189.70</b>	-	-	-	<b>189.70</b>	<b>32.77</b>	-	-	-	<b>32.77</b>	<b>639.06</b>	-	-	-	<b>639.06</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.



**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Dynamic Bond Fund					Baroda BNP Paribas Dynamic Bond Fund					Baroda BNP Paribas Dynamic Bond Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	18.55	-	-	-	18.55	13.98	-	-	-	13.98	487.91	-	-	-	487.91
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	28.93	-	-	-	28.93	28.17	-	-	-	28.17	22.65	-	-	-	22.65
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>47.48</b>	-	-	-	<b>47.48</b>	<b>42.15</b>	-	-	-	<b>42.15</b>	<b>510.56</b>	-	-	-	<b>510.56</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Corporate Bond Fund					Baroda BNP Paribas Corporate Bond Fund					Baroda BNP Paribas Corporate Bond Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	25.78	-	-	-	25.78	3.01	-	-	-	3.01	248.04	-	-	-	248.04
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	3.80	-	-	-	3.80	1.76	-	-	-	1.76	3.92	-	-	-	3.92
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>29.58</b>	-	-	-	<b>29.58</b>	<b>4.77</b>	-	-	-	<b>4.77</b>	<b>251.96</b>	-	-	-	<b>251.96</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2026 Index Fund					Baroda BNP Paribas NIFTY SDL December 2026 Index Fund					Baroda BNP Paribas NIFTY SDL December 2026 Index Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	110.90	-	-	-	110.90	1,069.92	-	-	-	1,069.92	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	7.68	-	-	-	7.68	4.29	-	-	-	4.29	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>118.58</b>	-	-	-	<b>118.58</b>	<b>1,074.21</b>	-	-	-	<b>1,074.21</b>	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas NIFTY SDL December 2028 Index Fund					Baroda BNP Paribas NIFTY SDL December 2028 Index Fund					Baroda BNP Paribas NIFTY SDL December 2028 Index Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	0.20	-	-	-	0.20	399.66	-	-	-	399.66	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	0.85	-	-	-	0.85	0.84	-	-	-	0.84	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>1.05</b>	-	-	-	<b>1.05</b>	<b>400.50</b>	-	-	-	<b>400.50</b>	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Floater Fund					Baroda BNP Paribas Floater Fund					Baroda BNP Paribas Floater Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	53.93	-	-	-	53.93	-	-	-	-	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.12	-	-	-	1.12	-	-	-	-	-	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>55.05</b>	-	-	-	<b>55.05</b>	-	-	-	-	-	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Mid Cap Fund					Baroda BNP Paribas Mid Cap Fund					Baroda BNP Paribas Mid Cap Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	569.88	-	-	-	569.88	374.63	-	-	-	374.63	1,013.56	-	-	-	1,013.56
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	181.54	-	-	-	181.54	252.41	-	-	-	252.41	175.33	-	-	-	175.33
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>751.42</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>751.42</b>	<b>627.04</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>627.04</b>	<b>1,188.89</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,188.89</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large Cap Fund					Baroda BNP Paribas Large Cap Fund					Baroda BNP Paribas Large Cap Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	637.49	-	-	-	637.49	401.76	-	-	-	401.76	306.90	-	-	-	306.90
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	261.07	-	-	-	261.07	222.51	-	-	-	222.51	225.60	-	-	-	225.60
<b>Derivative Financial Liabilities*</b>															
Outflows	2.25	-	-	-	2.25	2.70	-	-	-	2.70	2.70	-	-	-	2.70
Inflows	48.06	-	-	-	48.06	12.35	-	-	-	12.35	12.35	-	-	-	12.35
<b>Total Financial Liabilities</b>	<b>852.75</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>852.75</b>	<b>614.62</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>614.62</b>	<b>522.85</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>522.85</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas ELSS Tax Saver Fund					Baroda BNP Paribas ELSS Tax Saver Fund					Baroda BNP Paribas ELSS Tax Saver Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	1,630.33	-	-	-	1,630.33	116.02	-	-	-	116.02	665.74	-	-	-	665.74
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	106.54	-	-	-	106.54	117.11	-	-	-	117.11	140.33	-	-	-	140.33
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>1,736.87</b>	-	-	-	<b>1,736.87</b>	<b>233.13</b>	-	-	-	<b>233.13</b>	<b>806.07</b>	-	-	-	<b>806.07</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.



**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Conservative Hybrid Fund					Baroda BNP Paribas Conservative Hybrid Fund					Baroda BNP Paribas Conservative Hybrid Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	1,075.19	-	-	-	1,075.19	10.28	-	-	-	10.28	93.49	-	-	-	93.49
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	87.54	-	-	-	87.54	71.78	-	-	-	71.78	135.96	-	-	-	135.96
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>1,162.73</b>	-	-	-	<b>1,162.73</b>	<b>82.06</b>	-	-	-	<b>82.06</b>	<b>229.45</b>	-	-	-	<b>229.45</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Arbitrage Fund					Baroda BNP Paribas Arbitrage Fund					Baroda BNP Paribas Arbitrage Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	11,168.24	-	-	-	11,168.24	3,802.26	-	-	-	3,802.26	2,238.63	-	-	-	2,238.63
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	68.04	-	-	-	68.04	45.89	-	-	-	45.89	66.57	-	-	-	66.57
<b>Derivative Financial Liabilities*</b>															
Outflows	385.57	-	-	-	385.57	105.34	-	-	-	105.34	105.34	-	-	-	105.34
Inflows	116.07	-	-	-	116.07	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>11,505.78</b>	-	-	-	<b>11,505.78</b>	<b>3,953.49</b>	-	-	-	<b>3,953.49</b>	<b>2,410.54</b>	-	-	-	<b>2,410.54</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aggressive Hybrid Fund					Baroda BNP Paribas Aggressive Hybrid Fund					Baroda BNP Paribas Aggressive Hybrid Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	1,625.56	-	-	-	1,625.56	81.17	-	-	-	81.17	1,105.49	-	-	-	1,105.49
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	146.15	-	-	-	146.15	130.50	-	-	-	130.50	130.66	-	-	-	130.66
<b>Derivative Financial Liabilities*</b>															
Outflows	2.25	-	-	-	2.25	1.26	-	-	-	1.26	1.26	-	-	-	1.26
Inflows	37.20	-	-	-	37.20	8.87	-	-	-	8.87	8.87	-	-	-	8.87
<b>Total Financial Liabilities</b>	<b>1,736.76</b>	-	-	-	<b>1,736.76</b>	<b>204.06</b>	-	-	-	<b>204.06</b>	<b>1,228.54</b>	-	-	-	<b>1,228.54</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Focused Fund					Baroda BNP Paribas Focused Fund					Baroda BNP Paribas Focused Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	952.61	-	-	-	952.61	29.89	-	-	-	29.89	65.74	-	-	-	65.74
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	91.15	-	-	-	91.15	67.74	-	-	-	67.74	39.50	-	-	-	39.50
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>1,043.76</b>	-	-	-	<b>1,043.76</b>	<b>97.63</b>	-	-	-	<b>97.63</b>	<b>105.24</b>	-	-	-	<b>105.24</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas India Consumption Fund					Baroda BNP Paribas India Consumption Fund					Baroda BNP Paribas India Consumption Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	193.30	-	-	-	193.30	434.67	-	-	-	434.67	145.77	-	-	-	145.77
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	137.26	-	-	-	137.26	138.28	-	-	-	138.28	170.92	-	-	-	170.92
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	1.69	-	-	-	1.69	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>328.87</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>328.87</b>	<b>572.95</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>572.95</b>	<b>316.69</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>316.69</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Aqua Fund of Fund					Baroda BNP Paribas Aqua Fund of Fund					Baroda BNP Paribas Aqua Fund of Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	14.23	-	-	-	14.23	104.52	-	-	-	104.52	39.90	-	-	-	39.90
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	5.25	-	-	-	5.25	26.26	-	-	-	26.26	18.79	-	-	-	18.79
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>19.48</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>19.48</b>	<b>130.78</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>130.78</b>	<b>58.69</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>58.69</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Flexi Cap Fund					Baroda BNP Paribas Flexi Cap Fund					Baroda BNP Paribas Flexi Cap Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	355.63	-	-	-	355.63	161.81	-	-	-	161.81	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	206.99	-	-	-	206.99	236.34	-	-	-	236.34	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	2.77	-	-	-	2.77	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>565.39</b>	-	-	-	<b>565.39</b>	<b>398.15</b>	-	-	-	<b>398.15</b>	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Asset Fund					Baroda BNP Paribas Multi Asset Fund					Baroda BNP Paribas Multi Asset Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	217.17	-	-	-	217.17	280.74	-	-	-	280.74	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	457.18	-	-	-	457.18	228.11	-	-	-	228.11	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	4.22	-	-	-	4.22	24.25	-	-	-	24.25	24.25	-	-	-	24.25
Inflows	9.88	-	-	-	9.88	3.62	-	-	-	3.62	3.62	-	-	-	3.62
<b>Total Financial Liabilities</b>	<b>668.69</b>	-	-	-	<b>668.69</b>	<b>529.48</b>	-	-	-	<b>529.48</b>	<b>20.63</b>	-	-	-	<b>20.63</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.



**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Value Fund					Baroda BNP Paribas Value Fund					Baroda BNP Paribas Value Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	295.43	-	-	-	295.43	-	-	-	-	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	489.64	-	-	-	489.64	-	-	-	-	-	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>785.07</b>	-	-	-	<b>785.07</b>	-	-	-	-	-	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gold ETF					Baroda BNP Paribas Gold ETF					Baroda BNP Paribas Gold ETF				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	0.01	-	-	-	0.01	-	-	-	-	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.04	-	-	-	1.04	-	-	-	-	-	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>1.05</b>	-	-	-	<b>1.05</b>	-	-	-	-	-	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Small Cap Fund					Baroda BNP Paribas Small Cap Fund					Baroda BNP Paribas Small Cap Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	514.72	-	-	-	514.72	-	-	-	-	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	254.09	-	-	-	254.09	-	-	-	-	-	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>768.81</b>	-	-	-	<b>768.81</b>	-	-	-	-	-	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Nifty 50 Index Fund					Baroda BNP Paribas Nifty 50 Index Fund					Baroda BNP Paribas Nifty 50 Index Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	44.63	-	-	-	44.63	-	-	-	-	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	1.75	-	-	-	1.75	-	-	-	-	-	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>46.38</b>	-	-	-	<b>46.38</b>	-	-	-	-	-	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Innovation Fund					Baroda BNP Paribas Innovation Fund					Baroda BNP Paribas Innovation Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	5,614.96	-	-	-	5,614.96	-	-	-	-	-	-	-	-	-	-
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	160.60	-	-	-	160.60	-	-	-	-	-	-	-	-	-	-
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>5,775.56</b>	-	-	-	<b>5,775.56</b>	-	-	-	-	-	-	-	-	-	-

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Multi Cap Fund					Baroda BNP Paribas Multi Cap Fund					Baroda BNP Paribas Multi Cap Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	2,537.56	-	-	-	2,537.56	431.15	-	-	-	431.15	1,342.02	-	-	-	1,342.02
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	329.60	-	-	-	329.60	329.63	-	-	-	329.63	345.79	-	-	-	345.79
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	53.96	-	-	-	53.96	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>2,813.20</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,813.20</b>	<b>760.78</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>760.78</b>	<b>1,687.81</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>1,687.81</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Gilt Fund					Baroda BNP Paribas Gilt Fund					Baroda BNP Paribas Gilt Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	5.85	-	-	-	5.85	9,453.48	-	-	-	9,453.48	11.99	-	-	-	11.99
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	28.58	-	-	-	28.58	9.33	-	-	-	9.33	7.23	-	-	-	7.23
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>34.43</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>34.43</b>	<b>9,462.81</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>9,462.81</b>	<b>19.22</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>19.22</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Liquid Fund					Baroda BNP Paribas Liquid Fund					Baroda BNP Paribas Liquid Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	1,767.59	-	-	-	1,767.59	970.76	-	-	-	970.76	13,390.44	-	-	-	13,390.44
Borrowings	97,183.06	-	-	-	97,183.06	-	-	-	-	-	29,988.17	-	-	-	29,988.17
Other Financial Liabilities	130.54	-	-	-	130.54	42.28	-	-	-	42.28	98.73	-	-	-	98.73
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>99,081.19</b>	-	-	-	<b>99,081.19</b>	<b>1,013.04</b>	-	-	-	<b>1,013.04</b>	<b>43,477.34</b>	-	-	-	<b>43,477.34</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.



**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Short Duration Fund					Baroda BNP Paribas Short Duration Fund					Baroda BNP Paribas Short Duration Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	764.57	-	-	-	764.57	60.75	-	-	-	60.75	359.37	-	-	-	359.37
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	18.10	-	-	-	18.10	36.06	-	-	-	36.06	39.78	-	-	-	39.78
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>782.67</b>	-	-	-	<b>782.67</b>	<b>96.81</b>	-	-	-	<b>96.81</b>	<b>399.15</b>	-	-	-	<b>399.15</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking & Financial Services Fund					Baroda BNP Paribas Banking & Financial Services Fund					Baroda BNP Paribas Banking & Financial Services Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	14.67	-	-	-	14.67	3.23	-	-	-	3.23	125.60	-	-	-	125.60
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	19.91	-	-	-	19.91	19.36	-	-	-	19.36	17.59	-	-	-	17.59
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	0.81	-	-	-	0.81	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>33.77</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>33.77</b>	<b>22.59</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>22.59</b>	<b>143.19</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>143.19</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Credit Risk Fund					Baroda BNP Paribas Credit Risk Fund					Baroda BNP Paribas Credit Risk Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	70.18	-	-	-	70.18	6.81	-	-	-	6.81	82.07	-	-	-	82.07
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	24.81	-	-	-	24.81	24.34	-	-	-	24.34	23.98	-	-	-	23.98
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>94.99</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>94.99</b>	<b>31.15</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>31.15</b>	<b>106.05</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>106.05</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Ultra Short Duration Fund					Baroda BNP Paribas Ultra Short Duration Fund					Baroda BNP Paribas Ultra Short Duration Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	281.63	-	-	-	281.63	26.41	-	-	-	26.41	1,334.04	-	-	-	1,334.04
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	22.90	-	-	-	22.90	4.40	-	-	-	4.40	7.69	-	-	-	7.69
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>304.53</b>	-	-	-	<b>304.53</b>	<b>30.81</b>	-	-	-	<b>30.81</b>	<b>1,341.73</b>	-	-	-	<b>1,341.73</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Balanced Advantage Fund					Baroda BNP Paribas Balanced Advantage Fund					Baroda BNP Paribas Balanced Advantage Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	12,846.37	-	-	-	12,846.37	2,667.24	-	-	-	2,667.24	6,486.34	-	-	-	6,486.34
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	573.66	-	-	-	573.66	526.15	-	-	-	526.15	461.61	-	-	-	461.61
<b>Derivative Financial Liabilities*</b>															
Outflows	161.36	-	-	-	161.36	-	-	-	-	-	-	-	-	-	-
Inflows	53.40	-	-	-	53.40	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>13,527.99</b>	-	-	-	<b>13,527.99</b>	<b>3,193.39</b>	-	-	-	<b>3,193.39</b>	<b>6,947.95</b>	-	-	-	<b>6,947.95</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Overnight Fund					Baroda BNP Paribas Overnight Fund					Baroda BNP Paribas Overnight Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	66.98	-	-	-	66.98	35.54	-	-	-	35.54	1,845.30	-	-	-	1,845.30
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	26.14	-	-	-	26.14	24.64	-	-	-	24.64	8.24	-	-	-	8.24
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>93.12</b>	-	-	-	<b>93.12</b>	<b>60.18</b>	-	-	-	<b>60.18</b>	<b>1,853.54</b>	-	-	-	<b>1,853.54</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Money Market Fund					Baroda BNP Paribas Money Market Fund					Baroda BNP Paribas Money Market Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	0.91	-	-	-	0.91	12.02	-	-	-	12.02	86.52	-	-	-	86.52
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	2.25	-	-	-	2.25	2.86	-	-	-	2.86	0.82	-	-	-	0.82
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>3.16</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>3.16</b>	<b>14.88</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>14.88</b>	<b>87.34</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>87.34</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Equity Savings Fund					Baroda BNP Paribas Equity Savings Fund					Baroda BNP Paribas Equity Savings Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	73.01	-	-	-	73.01	27.68	-	-	-	27.68	2,546.48	-	-	-	2,546.48
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	33.28	-	-	-	33.28	60.01	-	-	-	60.01	73.25	-	-	-	73.25
<b>Derivative Financial Liabilities*</b>															
Outflows	94.85	-	-	-	94.85	10.71	-	-	-	10.71	10.71	-	-	-	10.71
Inflows	3.95	-	-	-	3.95	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>197.19</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>197.19</b>	<b>98.40</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>98.40</b>	<b>2,630.44</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>2,630.44</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.



**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Large & Mid Cap Fund					Baroda BNP Paribas Large & Mid Cap Fund					Baroda BNP Paribas Large & Mid Cap Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	1,434.02	-	-	-	1,434.02	465.71	-	-	-	465.71	669.42	-	-	-	669.42
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	164.25	-	-	-	164.25	132.64	-	-	-	132.64	120.35	-	-	-	120.35
<b>Derivative Financial Liabilities*</b>															
Outflows	2.36	-	-	-	2.36	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>1,600.63</b>	-	-	-	<b>1,600.63</b>	<b>598.35</b>	-	-	-	<b>598.35</b>	<b>789.77</b>	-	-	-	<b>789.77</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Banking and PSU Bond Fund					Baroda BNP Paribas Banking and PSU Bond Fund					Baroda BNP Paribas Banking and PSU Bond Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	6.49	-	-	-	6.49	0.13	-	-	-	0.13	1,332.13	-	-	-	1,332.13
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	2.57	-	-	-	2.57	1.92	-	-	-	1.92	11.84	-	-	-	11.84
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>9.06</b>	-	-	-	<b>9.06</b>	<b>2.05</b>	-	-	-	<b>2.05</b>	<b>1,343.97</b>	-	-	-	<b>1,343.97</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.

**Table 12**

The liquidity analysis of financial liabilities of the Fund based on contractually agreed undiscounted cash flows as at March 31, 2024

(All amount in lakhs, unless otherwise stated)

Particular	Baroda BNP Paribas Business Cycle Fund					Baroda BNP Paribas Business Cycle Fund					Baroda BNP Paribas Business Cycle Fund				
	As at March 31, 2024					As at March 31, 2023					April 01, 2022 (Opening)				
	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total	0-3 months	3-6 months	6 months – 12 months	After 12 months	Total
<b>Non-derivative Financial Liabilities</b>															
Payables	219.13	-	-	-	219.13	128.41	-	-	-	128.41	197.18	-	-	-	197.18
Borrowings	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Other Financial Liabilities	71.13	-	-	-	71.13	79.47	-	-	-	79.47	154.73	-	-	-	154.73
<b>Derivative Financial Liabilities*</b>															
Outflows	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Inflows	8.28	-	-	-	8.28	-	-	-	-	-	-	-	-	-	-
<b>Total Financial Liabilities</b>	<b>281.98</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>281.98</b>	<b>207.88</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>207.88</b>	<b>351.91</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>351.91</b>

\* Derivative financial instruments on asset side and liabilities side of balance sheet both disclosed above

**Note 1:-**

The table above shows the undiscounted cash flows of the Scheme's financial liabilities on the basis of their earliest possible contractual maturity. The Scheme's expected cash flows on these instruments do not vary significantly from this analysis.

**Note 2:-**

For derivative financial instruments, the inflow/(outflow) disclosed in the table represents the contractual undiscounted cash flows relating to these instruments. The disclosure shows net cash flow amounts for derivatives that are net cash-settled and gross cash inflow and outflow amounts for derivatives that have simultaneous gross settlement - e.g. interest rate swaps.