



# Baroda BNP Paribas Liquid Fund – Portfolio as on 6<sup>th</sup> December 2024

<p><b>Baroda BNP Paribas Liquid Fund</b> (An open-ended liquid scheme. A Relatively Low Interest Rate Risk and Moderate Credit Risk)</p> <p>This product is suitable for investors who are seeking*:</p> <ul style="list-style-type: none"> <li>▶ Regular income over short term with high level of liquidity.</li> <li>▶ Investment predominantly in money market (i.e. CP/CDs) instruments.</li> </ul>	<p><b>Scheme Riskometer^^</b></p>  <p>Investors understand that their principal will be at Low to Moderate risk.</p>	<p><b>Benchmark (Tier 1) Riskometer^^</b></p>  <p>Benchmark riskometer is at Low to Moderate risk.</p>
<p>^^Riskometer For Scheme: basis it's portfolio. For Benchmark (CRISIL Liquid Debt A-1 Index): basis it's constituents; as on November 30, 2024.</p>		
<p>*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.</p>		

# Name change w.e.f. 14<sup>th</sup> March 2022. For further details, please refer to page 2.

Security Name	% of Net Assets	Ratings
<b>Commercial Paper</b>	<b>52.58%</b>	
360 One Prime Limited	0.95%	CRISIL A1+
Adani Ports and Special Economic Zone Limited	3.77%	CARE A1+
Barclays Investments & Loans (India) Private Limited	0.70%	CRISIL A1+
Deutsche Investments India Pvt Limited	0.70%	CRISIL A1+
DMI Finance Private Limited	1.10%	ICRA A1+
Export Import Bank of India	2.33%	CRISIL A1+
Grasim Industries Limited	4.71%	CRISIL A1+
Hinduja Leyland Finance Limited	0.47%	CRISIL A1+
ICICI Securities Limited	4.22%	CRISIL A1+
Kisetsu Saison Fin Ind Pvt Ltd	1.42%	CRISIL A1+
Larsen & Toubro Limited	1.87%	CRISIL A1+
Motilal Oswal Financial Services Limited	1.89%	CRISIL A1+
National Bank For Agriculture and Rural Development	1.86%	FITCH A1+
Piramal Capital & Housing Finance Limited	3.18%	CRISIL A1+
Reliance Industries Limited	1.87%	CRISIL A1+
Reliance Retail Ventures Limited	5.60%	CRISIL A1+
Small Industries Dev Bank of India	2.79%	CARE A1+
Hero Fincorp Limited	2.81%	CRISIL A1+
PNB Housing Finance Limited	2.35%	CRISIL A1+
Aditya Birla Housing Finance Limited	0.94%	ICRA A1+
Reliance Jio Infocomm Limited	2.36%	CRISIL A1+
SBICAP Securities Limited	0.95%	CRISIL A1+
TVS Credit Services Limited	1.40%	CRISIL A1+
UltraTech Cement Limited	2.34%	CRISIL A1+
<b>Certificate of Deposit</b>	<b>27.22%</b>	

Axis Bank Limited	0.95%	CRISIL A1+
Canara Bank	2.60%	CRISIL A1+
HDFC Bank Limited	4.68%	CRISIL A1+
Kotak Mahindra Bank Limited	1.18%	CRISIL A1+
National Bank For Agriculture and Rural Development	0.70%	FITCH A1+
Punjab National Bank	5.61%	CRISIL A1+
Small Industries Dev Bank of India	3.52%	CARE A1+
State Bank of India	4.24%	CRISIL A1+
Union Bank of India	3.74%	FITCH A1+
<b>Treasury Bill</b>	<b>11.92%</b>	
Government of India	11.92%	SOV
<b>CBLO</b>	<b>8.12%</b>	
Clearing Corporation of India Ltd	8.12%	
<b>CDMDF</b>	<b>0.19%</b>	
Corporate Debt Market Development Fund	0.19%	
<b>Cash</b>	<b>-0.03%</b>	
<b>Grand Total</b>	<b>100.00%</b>	

Potential Risk Class (PRC) matrix*			
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-I	
Moderate: Class II (MD≤=3 year)			
Relatively High: Class III (Any MD)			

MD=Macaulay Duration, CRV=Credit Risk Value.

\*The above PRC matrix denotes the maximum risk that the 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).

This is present portfolio mix and portfolio scripts may vary depending on the availability of the relevant papers from time to time and the credit view and interest rate scenario in the opinion of the Fund Manager of the Scheme. It may be noted that the above investment is subject to Fund Manager's discretion as per prevailing market conditions, in line with Scheme objectives as mentioned in the Scheme Information Document (SID) and Key Information Memorandum (KIM).

**Baroda BNP Paribas Liquid Fund** (An Open-ended Liquid Scheme. **A relatively low interest rate risk and relatively low credit risk**): The primary objective is to generate income with a high level of liquidity by investing in a portfolio of money market and debt securities.

**Note on Change in Control of AMC and consequential changes:** With effect from March 14, 2022 the following key events/changes had taken place viz : (i) The new merged AMC entity is named as Baroda BNP Paribas Asset Management India Pvt. Ltd. (formerly BNP Paribas Asset Management India Pvt. Ltd.),(ii) Merger of BNP Paribas Trustee India Private Limited ("BNPP TC"), into Baroda Trustee India Private Limited ("Baroda TC"), proposed to be named as Baroda BNP Paribas Trustee India Private Limited, subject to ROC approval, with Baroda TC acting as the trustee company of Baroda BNP Paribas Mutual Fund,(iii) Change of trusteeship of the schemes of BNP Paribas Mutual Fund ("BNPP MF") from BNPP TC to Baroda TC, (iv) Change in control of Baroda AMC and BNPP AMC, the asset management company(ies) of Baroda Mutual Fund and BNP Paribas Mutual Fund, respectively, (v) Merger between certain schemes of BNP Paribas Mutual Fund and Baroda Mutual Fund, and (vi)Change in names and fundamental attributes of certain schemes of BNP Paribas Mutual Fund and Baroda Mutual Fund. SEBI has approved the above changes/events and issued no objection via letter "SEBI vide its letter no. SEBI/HO/IMD/IMD-I DOF5/P/OW/2022/0000002171/1 dated January 17, 2022, SEBI/HO/IMD/IMD-I DOF5/P/OW/2022/0000002307/1 dated January 19, 2022, SEBI/HO/IMD-II/DOF-10/P/OW/3575/1/2022 dated January 28, 2022 and SEBI/HO/IMD-II/DOF-3/P/OW/3593/2022 dated January 28, 2022. Notice cum Addendum no 07/2022 and 04/2022 dated January 30, 2022, were issued by both Baroda Asset Management India Limited and BNP Paribas Asset Management India Private Limited respectively in this regard which is available on our website [www.barodabnp-paribasmf.in](http://www.barodabnp-paribasmf.in). Investors are requested to kindly visit the website for more details.

**Merger of Schemes:**



BNP Paribas Liquid Fund has been merged with Baroda Liquid Fund and Baroda Liquid Fund has been renamed to Baroda BNP Paribas Liquid Fund effective March 14, 2022. The Board of Directors of both the AMCs and the Trustees had approved the aforesaid merger. Securities & Exchange Board of India vide its letter SEBI/HO/IMD-II/DOF-10/P/OW/3573/1/2022 dated January 28, 2022, had accorded its no objection for proposal of merging this scheme. Both the AMCs had issued an addendum dated January 30, 2022, in this regard which is available on our website [www.barodabnpparibasmf.in](http://www.barodabnpparibasmf.in).

**Mutual Fund investments are subject to market risks, read all scheme-related documents carefully.**

**Registered Office:** Baroda BNP Paribas Asset Management India Private Limited, 7th floor, Crescenzo, Plot No. C – 38/39, G Block, Bandra Kurla Complex, Bandra (E), Mumbai - 400051, Maharashtra, India. Corporate Identity Number (CIN): U65991MH2003PTC142972