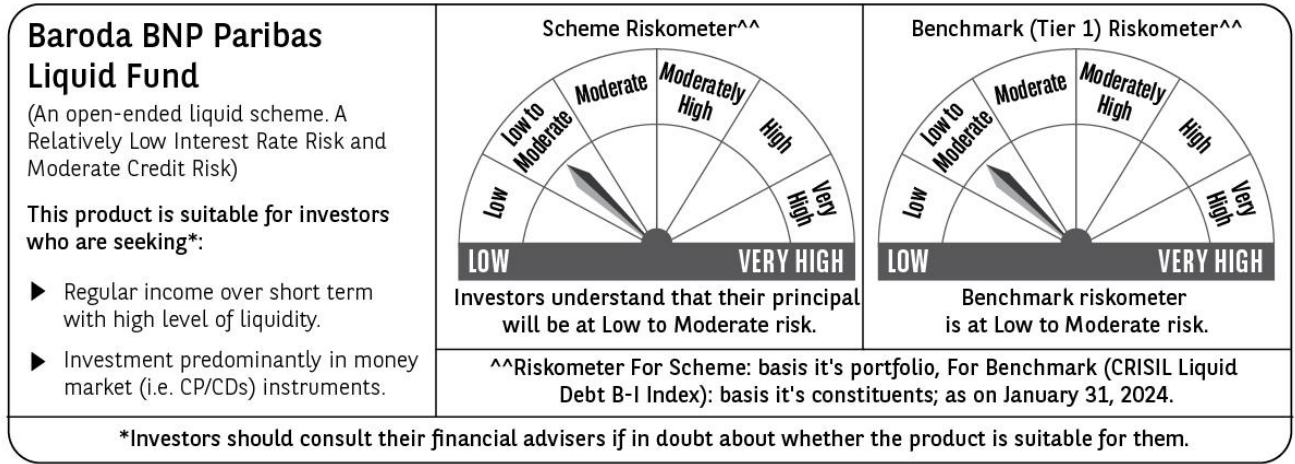


## Baroda BNP Paribas Liquid Fund – Portfolio as on 23<sup>rd</sup> February 2024



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

Security Name	% of Net Assets	Rating
<b>Certificate of Deposits</b>	<b>35.63%</b>	
Axis Bank Ltd	1.01%	CRISIL A1+
Axis Bank Ltd	2.00%	CRISIL A1+
Axis Bank Ltd	0.75%	CRISIL A1+
Axis Bank Ltd	2.03%	CRISIL A1+
Axis Bank Ltd	0.76%	CRISIL A1+
Canara Bank	2.50%	CRISIL A1+
Canara Bank	0.25%	CRISIL A1+
Canara Bank	1.01%	CRISIL A1+
Canara Bank	0.25%	CRISIL A1+
Canara Bank	1.01%	CRISIL A1+
Canara Bank	2.00%	CRISIL A1+
HDFC Bank Ltd	3.04%	CRISIL A1+
HDFC Bank Ltd	2.88%	CRISIL A1+
ICICI Bank Ltd	1.01%	[ICRA]A1+
ICICI Bank Ltd	1.25%	[ICRA]A1+
National Bank For Agriculture and Rural Development	1.01%	CRISIL A1+
National Bank For Agriculture and Rural Development	1.52%	CRISIL A1+
National Bank For Agriculture and Rural Development	1.51%	CRISIL A1+
Punjab National Bank	2.74%	CRISIL A1+
Punjab National Bank	2.50%	CRISIL A1+
Small Industries Development Bank Of India	1.01%	CRISIL A1+
Small Industries Development Bank Of India	1.01%	CRISIL A1+
State Bank of India	0.51%	IND A1+
State Bank of India	2.05%	IND A1+
<b>Commercial Papers</b>	<b>41.69%</b>	
360 One Prime Ltd	1.26%	[ICRA]A1+
360 One Wam Ltd	1.01%	CRISIL A1+
Aditya Birla Finance Ltd	0.25%	[ICRA]A1+
Aditya Birla Finance Ltd	2.00%	[ICRA]A1+
Bajaj Finance Ltd	2.01%	CRISIL A1+

DMI Finance Pvt	1.01%	[ICRA]A1+
Deutsche Investments India Pvt	1.25%	CRISIL A1+
Export-Import Bank Of India	3.00%	CRISIL A1+
Export-Import Bank Of India	0.25%	CRISIL A1+
Export-Import Bank Of India	2.99%	CRISIL A1+
HDFC Securities Ltd	1.50%	CRISIL A1+
Hinduja Leyland Finance Ltd	1.77%	CRISIL A1+
Mirae Asset Cap Markets (I) Pvt	1.01%	CRISIL A1+
Motilal Oswal Financial Services Ltd	0.41%	CRISIL A1+
Motilal Oswal Financial Services Ltd	1.00%	CRISIL A1+
National Bank For Agriculture and Rural Development	0.25%	CRISIL A1+
National Bank For Agriculture and Rural Development	1.99%	CRISIL A1+
National Bank For Agriculture and Rural Development	2.51%	CRISIL A1+
Piramal Capital & Housing Finance Ltd	1.00%	CRISIL A1+
Piramal Capital & Housing Finance Ltd	0.99%	CRISIL A1+
Reliance Industries Ltd	1.01%	CRISIL A1+
Reliance Industries Ltd	1.52%	CRISIL A1+
Reliance Retail Ventures Ltd	2.99%	CRISIL A1+
Rural Electrification Corporation Ltd	2.69%	IND A1+
Small Industries Development Bank Of India	3.00%	CRISIL A1+
Small Industries Development Bank Of India	1.21%	CRISIL A1+
Shriram Finance Ltd	0.51%	IND A1+
Shriram Finance Ltd	1.27%	IND A1+
<b>Corporate Debt Market Development Fund (CDMDF)</b>	<b>0.17%</b>	
Corporate Debt Mkt Devp	0.17%	
<b>Treasury Bills</b>	<b>13.45%</b>	
182 DAY T-BILL	2.13%	Sovereign
91 DAY T-BILL	3.26%	Sovereign
91 DAY T-BILL	2.50%	Sovereign
91 DAY T-BILL	3.01%	Sovereign
91 DAY T-BILL	2.54%	Sovereign
<b>Triparty Repo</b>	<b>3.99%</b>	
TREPS	3.99%	
RRP	5.08%	
<b>Sub Total</b>	<b>100.01%</b>	
Cash & Other Receivables :	-0.01%	
<b>Net Assets</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>B-I</b>	
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.barodabnpparibasmf.in](http://www.barodabnpparibasmf.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 it's 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

