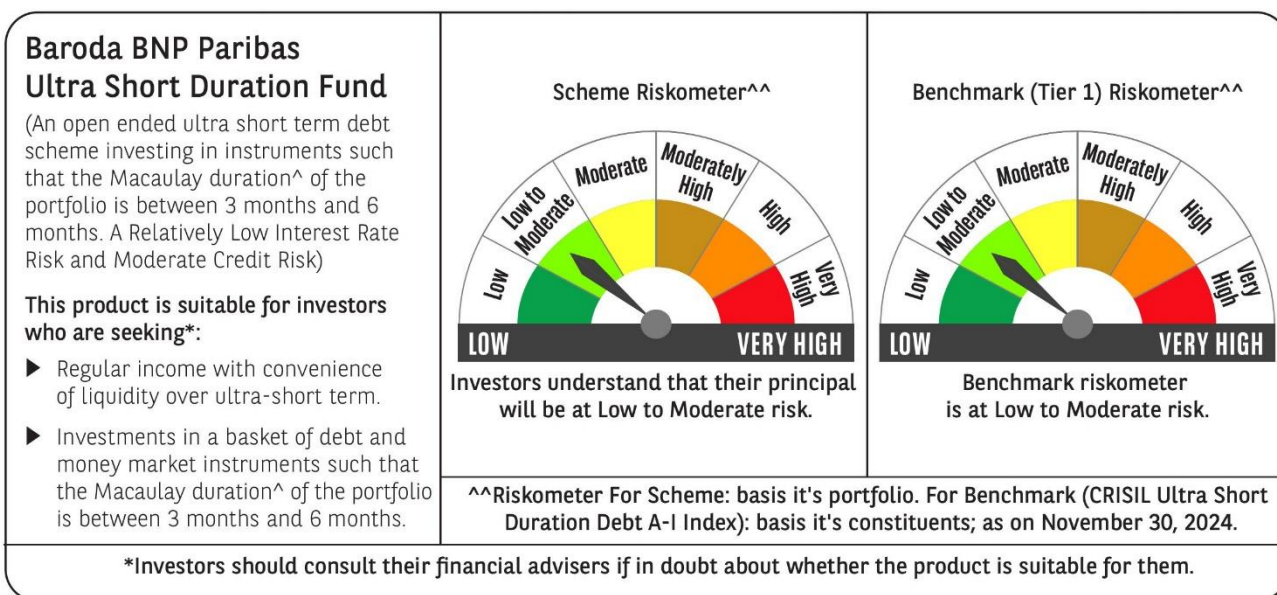


Baroda BNP Paribas Ultra Short Duration Fund – Portfolio as on 6th December 2024



[^]Concept of Macaulay duration:

The Macaulay Duration is a measure of a bond's sensitivity to interest rate changes. It is expressed in annual terms. It is the weighted average term to maturity of the cash flows from a bond. The weight of each cash flow is determined by dividing the present value of the cash flow by the price. Factors like a bond's price, maturity, coupon, yield to maturity among others impact the calculation of Macaulay duration.

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

Security Name	% of Net Assets	Ratings
Certificate of Deposit	46.77%	
Axis Bank Limited	5.26%	CRISIL A1+
Canara Bank	5.80%	CRISIL A1+
Export Import Bank of India	1.47%	CRISIL A1+
HDFC Bank Limited	3.23%	CRISIL A1+
ICICI Bank Limited	5.80%	ICRA A1+
IndusInd Bank Limited	2.17%	CRISIL A1+
Kotak Mahindra Bank Limited	5.43%	CRISIL A1+
National Bank For Agriculture and Rural Development	3.66%	FITCH A1+
Punjab National Bank	6.59%	CRISIL A1+
Small Industries Dev Bank of India	3.31%	CARE A1+
Union Bank of India	4.05%	FITCH A1+
Corporate Bond	20.38%	
360 One Prime Limited	0.60%	CRISIL A1+
Bharti Telecom Limited	1.89%	CRISIL AA+
Export Import Bank of India	3.73%	CRISIL A1+
National Housing Bank	2.62%	CRISIL AAA

Power Finance Corporation Limited	6.74%	CRISIL AAA
Reliance Industries Limited	1.12%	CRISIL A1+
Shriram Finance Limited	1.13%	CRISIL AA+
Hero Fincorp Limited	1.80%	CRISIL A1+
Piramal Capital & Housing Finance Limited	0.75%	CRISIL A1+
Commercial Paper	16.45%	
Bajaj Finance Limited	0.74%	CRISIL A1+
DMI Finance Private Limited	1.32%	ICRA A1+
Export Import Bank of India	3.60%	CRISIL A1+
Motilal Oswal Financial Services Limited	1.80%	CRISIL A1+
Muthoot Finance Limited	1.80%	CRISIL A1+
Piramal Capital & Housing Finance Limited	1.82%	CRISIL A1+
Birla Group Holdings Private Limited	1.81%	CRISIL A1+
Tata Projects Limited	0.96%	CRISIL A1+
Bahadur Chand Investments Pvt Limited	2.60%	ICRA A1+
CBLO	10.97%	
Clearing Corporation of India Ltd	10.97%	
State Government Bond	3.03%	
State Government Securities	3.03%	SOV
Government Bond	1.93%	
Government of India	1.93%	
PTC	0.98%	
India Universal Trust (Issued by HDFC Bank)	0.98%	CRISIL AAA (SO)
CDMDF	0.21%	
Corporate Debt Market Development Fund	0.21%	
Cash	-0.72%	
Grand Total	100.00%	

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 Ultra Short Duration Fund (An open-ended short duration Debt Scheme investing in instruments such that Macaulay duration of portfolio is between 3 months and 6 months. **A Relatively Low Interest Rate Risk and Moderate Credit Risk.** The primary objective of the Scheme is to generate regular income by investing in a portfolio of debt and money market instruments. However, there can be no assurance that the investment objective of the Scheme will be realized.

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. Investors are requested to kindly visit the website for more details.

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