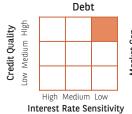
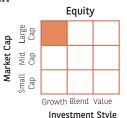
# Baroda BNP Paribas AGGRESSIVE HYBRID Fund

(An Open ended Hybrid Scheme investing predominantly in equity and equity related instruments)

August 31, 2023

### **INVESTMENT APPROACH**





### **DEBT QUANTS**

Yield to Maturity (%)	8.03
Average Maturity (Years)	2.83
Modified Duration (Years)	1.91
Macaulay Duration (Years)	2.03

### **KEY STATISTICAL RATIOS**

Sharpe Ratio*	1.01
Beta*	1.03
Standard Deviation*	10.59%
Information Ratio	0.02

#### **FUND DETAILS**



Category	Fund Manager	Managing Fund Since	Experience
Equity	Jitendra Sriram	16-Jun-22	26
Equity	Pratish Krishnan	14-Mar-22	23
Fixed Income	Mayank Prakash	07-Apr-17	18



### Inception Date April 07 2017



## Category Aggressive

Aggressive Hybrid Fund



# Benchmark Index CRISIL Hybrid 35+6

CRISIL Hybrid 35+65 - Aggressive Index

Monthly AAUM AUM



# ₹ 836.91 Crores ₹ 838.83 Crores Application Amount:

### Minimum Application Amount:

₹ 5,000 per application and in multiples of ₹ 1 thereafter.

### Minimum Additional Application Amount:

₹ 1,000 and in multiples of ₹ 1 thereafter.



### **Load Structure**

### Entry Load: Not Applicable

Exit Load:

**Upto 12 months** - Redeemed or switched out upto 10% of the allotment: Nil

-Redeemed or switched out more than 10% of the allotment:  $1\%\,$ 

### After 12 months - Nil

For detailed load structure please refer Scheme Information Document of the scheme.

-Dedicated Fund Manager for Overseas Investments: Mr. Miten Vora (managing fund since December 01, 2022)

\*The scheme is a 'Transferee Scheme', and accordingly, the ratios are being provided considering the weighted average NAVs of both the Transferor Scheme and Transferee Scheme.

Data as on August 31, 2023

### **ABOUT THE FUND**

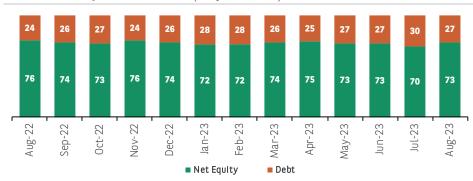
- Baroda BNP Paribas Aggressive Hybrid Fund invests primarily in equity and equity related securities and also in debt and money market instruments to generate income and capital appreciation.
- The funds strategy seeks to generate income and capital appreciation by taking advantage of diversification by investing in a mix of asset classes comprising equity & equity related instruments and fixed income securities including money market instruments.
- It also aims to manage risk through active selection within the specified asset allocation range. The aim is to improve risk adjusted returns through diversification across these asset classes.
- The equity portion of the portfolio aims to provide long-term capital growth through a diversified and actively managed portfolio of equity and equity related securities
  - The focus would be to build a diversified portfolio of both value and growth companies, all companies selected
    will be analysed taking into account the business fundamentals, the company's financial strength, industry
    structure, management quality, future earnings expectations and sensitivity of earnings.
- The debt portion of the portfolio will be actively managed based on the AMC's view on interest rates. The price
  of fixed income instruments varies with changes in interest rates.
- This fund is suitable for investors looking for the advantage of capital appreciation and low volatility compared
  to other equity funds along with wealth creation in the long term.

### **PORTFOLIO POSITIONING**

#### Fauity.

- The 65:35 hybrid index fell by nearly 1.3% during the month, driven by a correction in the fixed income markets.
   Equity investment levels are currently ~72.4%, a rise of nearly 270bps over the levels of the prior month. Across this equity component, 77% continues to be in large caps (lower by 250bps versus the prior month) and the balance across mid and small caps.
- Compared to the prior month, we have increased exposure to Consumer Discretionary(autos), information technology and communication services (via media exposure). Exposure has been reduced in the consumer staples, financials and energy sectors.
- We continue to remain underweight in global sectors such as materials (metals) and energy Debt:
- With the current macroeconomic scenario, where we expect the banking system liquidity to remain neutral and
  with repo rate at 6.50%, with a high possibility of a long pause, we expect the yield curve to steepen.
- We expect less possibility of rate cuts in current year FY24 keeping in mind India's growth resilience and sticky core inflation and the global macro dynamics.
- Credit growth remains resilient while rates are marginally shifting upwards on tighter liquidity due to quarter end and advance tax outflows.
- We remain invested in AA/AA+ good quality assets and intend to maintain its Average Duration in the range of 1.85 - 2.50 years.
- The scheme remains open to taking tactical duration calls.

### **HISTORIC NET EQUITY ALLOCATION (% of Net Assets)**

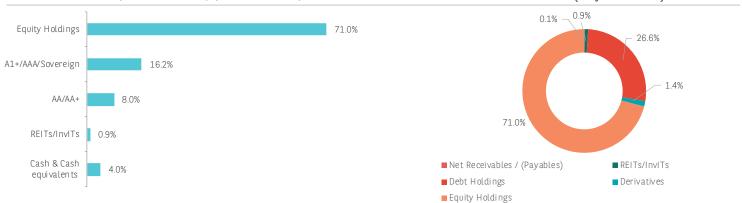


### **CURRENT MARKET CAP (% of Net Assets)**



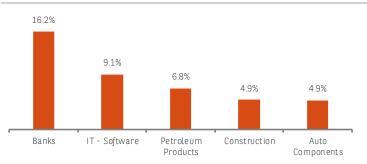


# Together for more



### **TOP 5 SECTORS** (For Equity Portion)

### **TOP 5 STOCKS** (For Equity Portion)



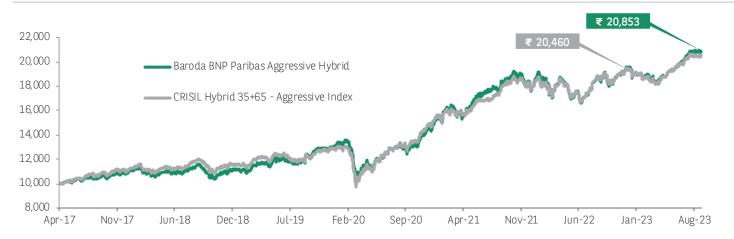


Top 5 Sectors (% to net assets) have been considered as of the latest month end

Top 5 Stocks (% to net assets) have been considered as of the latest month end

The sector(s)/stock(s) mentioned in this document do not constitute any recommendation of the same and Baroda BNP Paribas Mutual Fund may or may not have any future position in these sector(s)/stock(s). Further, the portfolio of the Scheme is subject to changes within the provisions and limitations of Scheme Information Document (SID). For further details on asset allocation, investment strategy and risk factors of the Scheme please refer to SID available on our website (www.barodabnpparibasmf.in).

### **NAV MOVEMENT** (₹10,000 Invested at Inception)



NAV & index values re-based to ₹ 10,000 depicting lump sum investment since the inception date of the fund. The above chart show the NAV movement since inception to 31st August, 2023.

Data as on August 31, 2023



### **SIP PERFORMANCE**

Period	Amount Invested	Amount Invested (In ₹)  Baroda BNP Paribas Aggressive Hybrid Fund (Regular Plan - Growth)		CRISIL Hybrid 35+65- Aggressive inde (Benchmark index Tier-1)		
	(	Returns (%)	₹	Returns (%)	₹	
Since Inception	7,70,000	13.44	11,91,845	12.59	11,59,225	
10 Year SIP	NA	NA	NA	NA	NA	
5 Year SIP	6,00,000	14.41	8,60,488	13.46	8,40,658	
3 Year SIP	3,60,000	12.89	4,36,268	11.86	4,29,788	
1 Year SIP	1,20,000	20.77	1,33,025	17.35	1,30,930	

If the investor had invested  $\neq$  10,000 on the first working day of every month.

### PERFORMANCE OF BARODA BNP PARIBAS AGGRESSIVE HYBRID FUND

	Cohama Managad by Ma Jisaadaa Cajaan Ma		1 Year 3 years		ars	5 Years		Since Inception		Date of
S.No	Scheme Managed by Mr. Jitendra Sriram, Mr. Pratish Krishnan & Mr. Mayank Prakash	Returns In ₹*	CAGR(%)	Returns In ₹*	CAGR(%)	Returns In ₹*	CAGR(%)	Returns In ₹*	CAGR(%)	Inception of the Scheme
1	Baroda BNP Paribas Aggressive Hybrid Fund	11158.70	11.55	16031.71	17.04	17964.92	12.42	20852.60	12.16	07-Apr-17
	CRISIL Hybrid 35+65 - Aggressive Index	10878.19	8.76	15658.83	16.12	17026.64	11.22	20460.49	11.83	
	Additional Benchmark Nifty 50 TRI	10952.88	9.50	17531.73	20.58	17495.41	11.83	22704.15	13.66	

### PERFORMANCE OF FUNDS MANAGED BY MR. JITENDRA SRIRAM (WHO MANAGES TOTAL 3 SCHEMES)

S.No	Scheme Name	CAGR%					
		Last 6 Months	Last 1 Year	Last 3 Years	Last 5 Years		
1	Baroda BNP Paribas Large Cap Fund		11.54	19.05	12.24		
	Nifty 100 TRI		7.03	20.03	11.12		
2	Baroda BNP Paribas Multi Asset Fund	21.69	N.A.	N.A.	N.A.		
	65% of Nifty 500 TRI + 20% of NIFTY Composite Debt Index +15% of INR Price of Gold	26.15	N.A.	N.A.	N.A.		

### PERFORMANCE OF FUNDS MANAGED BY MR. PRATISH KRISHNAN (WHO MANAGES TOTAL 5 SCHEMES)

0.11-	Scheme Name	CAGR%				
S.No		Last 1 Year	Last 3 Years	Last 5 Years		
1	Baroda BNP Paribas ELSS Fund	12.21	18.99	11.40		
1	Nifty 500 TRI	11.39	23.10	12.33		
_	Baroda BNP Paribas Conservative Hybrid Fund	6.96	6.91	6.53		
2	CRISIL Hybrid 85+15 - Conservative Index	7.39	7.45	8.67		
3	Baroda BNP Paribas Equity Savings Fund	7.18	6.90	N.A.		
	NIFTY Equity Savings Index TRI	7.77	10.50	N.A.		
4	Baroda BNP Paribas Balanced Advantage Fund	12.28	14.36	N.A.		
	NIFTY 50 Hybrid Composite Debt 50:50 Index	8.27	12.91	N.A.		

Data as on August 31, 2023



Past performance may or may not be substained in future and should not be used as basis of comparision with other investments.

### PERFORMANCE OF FUNDS MANAGED BY MR. MAYANK PRAKASH (WHO MANAGES TOTAL 16 SCHEMES)

. N.	Only was Name	CAGR%				
S.No	Scheme Name	Last 6 Months	Last 1 Year	Last 3 Years	Last 5 Years	
1	Baroda BNP Paribas Equity Savings Fund		7.18	6.90	N.A.	
1	NIFTY Equity Savings Index TRI		7.77	10.50	N.A.	
2	Baroda BNP Paribas Corporate Bond Fund		6.55	3.80	4.37	
2	CRISIL Corporate Bond B-III Index		6.26	6.61	7.23	
3	Baroda BNP Paribas Dynamic Bond Fund		6.82	4.51	5.70	
CRISIL Dynamic Bond B-III Index		7.22	6.78	8.30		
	Baroda BNP Paribas Medium Duration Fund		6.66	4.38	3.42	
4	(Scheme has one segregated scheme)					
	CRISIL Medium Duration Debt B-III Index		6.89	6.32	8.02	
5	Baroda BNP Paribas Gilt Fund		7.22	4.09	6.69	
	CRISIL Dynamic Gilt Index		7.24	4.84	7.71	
6	Baroda BNP Paribas Banking and PSU Bond Fund		5.81	N.A.	N.A.	
0	CRISIL Banking and PSU Debt Index		6.36	N.A.	N.A.	
7	Baroda BNP Paribas Short Duration Fund		6.54	4.64	6.10	
/	CRISIL Short Duration Debt B-II Index		7.25	5.70	7.21	
	Baroda BNP Paribas Credit Risk Fund		7.07	11.02	6.92	
	(Scheme has one segregated scheme)					
	CRISIL Credit Risk Debt C-III Index		10.33	9.27	9.00	
9	Baroda BNP Paribas Money Market Fund		6.53	4.26	N.A.	
	CRISIL Money Market B-I Index		7.12	5.05	N.A.	
10	Baroda BNP Paribas Low Duration Fund		6.31	4.49	5.71	
	CRISIL Low Duration Debt B-I Index		7.32	5.39	6.37	
11	Baroda BNP Paribas Ultra Short Duration Fund		7.01	4.93	5.76	
	CRISIL Ultra Short Duration Debt B-I Index		7.35	5.38	6.25	
12	Baroda BNP Paribas Liquid Fund		6.74	4.63	5.23	
	CRISIL Liquid Debt B-I Index		6.87	4.87	5.43	
13	Baroda BNP Paribas Nifty SDL December 2026 Index Fund	8.18	N.A.	N.A.	N.A.	
IJ	NIFTY SDL December 2026 Index	8.78	N.A.	N.A.	N.A.	
14	Baroda BNP Paribas Floater Fund		N.A.	N.A.	N.A.	
14	CRISIL Low Duration Debt Index		N.A.	N.A.	N.A.	
15	Baroda BNP Paribas NIFTY SDL December 2028 Index Fund		N.A.	N.A.	N.A.	
12	NIFTY SDL December 2028 Index		N.A.	N.A.	N.A.	

Baroda BNP Paribas Nifty SDL December 2028 index Fund has not completed 6 months. Baroda BNP Paribas Floater Fund has not completed 6 months.

Where returns are not available for a particular period, they have not been shown.

Past performance may or may not be sustained in future and should not be used as a basis of comparison with other investments. Returns do not take into account the load, if any. Returns are for growth option. Different plans shall have a different expense structure. The performance details provided above are for regular/distributor plan.

### Kindly refer to the table below for fund managers & managing since details:

Scheme Name	Fund Managers	Managing Fund Since
Baroda BNP Paribas Aggressive Hybrid Fund	Mr. Jitendra Sriram (Equity Portfolio) Mr. Pratish Krishnan (Equity Portfolio) Mr. Mayank Prakash (Fixed Income Portfolio)	16-Jun-22 14-Mar-22 07-Apr-17
Baroda BNP Paribas Large Cap Fund	Mr Jitendra Sriram	16-Jun-22
Baroda BNP Paribas ELSS Fund	Mr. Sanjay Chawla Mr. Pratish Krishnan	14-Mar-22 14-Mar-22
Baroda BNP Paribas Conservative Hybrid Fund	Mr. Pratish Krishnan (Equity Portfolio) Mr. Prashant Pimple (Fixed Income Portfolio)	14-Mar-22 21-Oct-22
Baroda BNP Paribas Equity Savings Fund	Mr. Pratish Krishnan (Equity Portfolio) Mr. Mayank Prakash (Fixed Income Portfolio)	05-Sep-19 14-Mar-22
Baroda BNP Paribas Balanced Advantage Fund	Mr. Sanjay Chawla (Equity Portfolio) Mr. Pratish Krishnan (Equity Portfolio) Mr. Prashant Pimple (Fixed Income Portfolio)	14-Nov-18 05-Aug-21 21-Oct-22
Baroda BNP Paribas Corporate Bond Fund	Mr. Mayank Prakash	23-Aug-17
Baroda BNP Paribas Dynamic Bond Fund	Mr. Mayank Prakash	23-Aug-17
Baroda BNP Paribas Medium Duration Fund (Scheme has one segregated scheme)	Mr. Mayank Prakash	23-Aug-17
Baroda BNP Paribas Gilt Fund	Mr. Mayank Prakash	14-Mar-22

Data as on August 31, 2023



# Together for more

<sup>\*</sup>Returns in ₹ show the value of 10,000/- invested for last 1 year, last 3 years, last 5 years and since inception respectively.

### Kindly refer to the table below for fund managers & managing since details:

Scheme Name	Fund Managers	Managing Fund Since
Baroda BNP Paribas Banking and PSU Bond Fund	Mr. Prashant Pimple Mr. Mayank Prakash	21-0ct-22 14-Mar-22
Baroda BNP Paribas Short Duration Fund	Mr. Prashant Pimple Mr. Mayank Prakash	21-Oct-22 14-Mar-22
Baroda BNP Paribas Credit Risk Fund (Scheme has one segregated scheme)	Mr. Prashant Pimple Mr. Mayank Prakash	21-Oct-22
Baroda BNP Paribas Money Market Fund	Mr. Vikram Pamnani Mr. Mayank Prakash	14-Mar-22 21-Oct-22
Baroda BNP Paribas Low Duration Fund	Mr. Vikram Pamnani Mr. Mayank Prakash	27-Dec-17 21-Oct-22
Baroda BNP Paribas Ultra Short Duration Fund	Mr. Vikram Pamnani Mr. Mayank Prakash	14-Mar-22 21-Oct-22
Baroda BNP Paribas Liquid Fund	Mr. Vikram Pamnani Mr. Mayank Prakash	14-Mar-22 21-Oct-22
Baroda BNP Paribas Multi Asset Fund	Mr. Jitendra Sriram Mr. Vikram Pamnani	19-Dec-22 19-Dec-22
Baroda BNP Paribas Nifty SDL December 2026 Index Fund	Mr. Mayank Prakash	25-Jan-23
Baroda BNP Paribas Nifty SDL December 2028 Index Fund	Mr. Mayank Prakash	24-Mar-23
Baroda BNP Paribas Floater Fund	Mr. Prashant Pimple Mr. Mayank Prakash	26-Apr-23 26-Apr-23

### Income Distribution cum Capital Withdrawal (IDCW) HISTORY (Regular Plan - IDCW Option)

Record Date	IDWC Per	Unit (₹)	CumIDWC NAV (₹)	Ex- IDWC NAV (₹)	Ex-IDWC Date	
Necol a Date	individual	Other	COM IDWC NAV (1)	EX IDVVC IVAV (1)	LX IDVVC Date	
27-Jun-23	0.10	0.10	14.53	14.43	28-Jun-23	
27-Jul-23	0.10	0.10	15.02	14.92	28-Jul-23	
28-Aug-23	0.10	0.10	14.92	14.82	29-Aug-23	

Last 3 IDCW declared for IDCW option

Pursuant to distribution under Income Distribution cum Capital Withdrawal ('IDCW') option, NAV of the IDCW option of the scheme(s) would fall to the extent of pay-out and statutory levy (if applicable). The amounts under IDCW options can be distributed out of investors capital (Equalization Reserve), which is part of sale price that represents realized gains. Past performance may or may not be sustained in future.

The above stated distribution rate per unit is net distribution rate after deducting applicable taxes. The above distribution rates are on face value of R 10 per unit. Face value may change depending upon FV of the scheme.

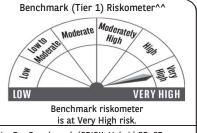
### Baroda BNP Paribas Aggressive Hybrid Fund

(An open-ended Hybrid scheme investing in predominantly in equity and equity related instruments)

This product is suitable for investors who are seeking\*:

- Wealth creation in long term
- Investment primarily in equity & equity-related securities and the rest in debt securities & money market instruments to generate income and capital appreciation.

### Scheme Riskometer^^ Moderately/ Moderate High High 黃色 MO Investors understand that their principal will at Very High risk



^^Riskometer For Scheme: basis it's portfolio, For Benchmark (CRISIL Hybrid 35+65-Aggressive Index): basis it's constituents; as on August 31, 2023

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

### **DISCLAIMERS**

Debt Quants - The information contained in this report has been obtained from sources considered to be authentic and reliable. The quantitative data does not purport to be an offer for purchase and sale of mutual fund units

Key Statistical Ratios - The information contained in this report has been obtained from sources considered to be authentic and reliable. This quantitative data does not purport to be an offer for purchase and sale of mutual fund units. The risk free rate of return considered for calculation of Sharpe ratio is 6.36%, as per 1 day MIBOR rate on the last business day of the month. Sharpe Ratio (annualised), Standard Deviation (annualised) and Beta are based on last 36 monthly data points.

Monthly AAUM and AUM - Excluding inter-scheme Investments, if any. by other schemes of Baroda BNP Paribas Mutual Fund, as may be applicable

Portfolio Positioning, Top 5 Sectors/Stocks - details contained herein is for general information purposes only and does not indicate assurance of future Scheme performance. The sector(s)/stock(s) mentioned in this document do not constitute any recommendation of the same and Baroda BNP Paribas Mutual Fund may or may not have any future position in these sector(s)/stock(s). Further, the portfolio of the Scheme is subject to changes within the provisions and limitations of Scheme Information Document (SID). For further details on asset allocation, investment strategy and risk factors of the Scheme please refer to SID available on our

NAV Movement (Rs. 10,000 Invested at Inception) - All returns are for Regular Plan - Growth Option. Past performance may or may not be sustained in future and should not be used as a basis of comparison with other investments. Returns do not take into account the load, if any.

SIP Performance - Returns do not take into account the load and taxes, if any. The data assumes investments in Regular Plan - Growth option. % CAGR Returns are computed after accounting for the cash flow by using the XIRR method (investment internal rate of return). the above investment simulation is for illustrative purpose only and should not be construed as a promise on minimum returns and safeguard of capital. the AMC/ Mutual fund is not guaranteeing or forecasting or promising any return. SIP does not assure a profit or guarntee protetion against loss in a declining market.

IDCW History - Past Performance may or may not be sustained in future. Pursuant to payment of IDCW, the NAV of the Scheme has fallen to the extent of IDCW distribution and statutory levy (if any). Declaration of

IDCW is subject to the availability of distributable surplus under the Option and there is no assurance or guarantee to Unit holders as to the rate of IDCW distribution nor will that dividend be paid regularly. The above IDCW are on face value of ₹ 10 per unit.

Market Capitalization as per SEBI - Large Cap: 1st - 100th company, Mid Cap: 101st - 250th company and Small Cap: 251st company onwards in terms of full market capitalization

The risks associated with investments in equities include fluctuations in prices, as stock markets can be volatile and decline in response to political, regulatory, economic, market and stock-specific development etc. Please refer to Scheme Information Document for detailed Risk Factors, asset allocation, investment strategy etc. The material contained herein has been prepared without regard to the individual financial circumstances and objectives of persons who receive it. This information is meant for general reading purpose only and is not meant to serve as a professional guide for the readers. Except for the historical information contained herein, statements in this publication, which contain words or phrases such as 'will', 'would', etc., and similar expressions or variations of such expressions may constitute 'forward-looking statements'. These forward-looking statements involve a number of risks, uncertainties and other factors that could cause actual results to differ materially from those suggested by the forward-looking statements. BBNPPAMIPL undertakes no obligation to update forward-looking statements to reflect events or circumstances after the date thereof. The words like believe/belief are independent perception of the Fund Manager and do not construe as opinion or advise. This information is not intended to be an offer to see or a solicitation for the purchase or sale of any financial product or instrument. The information should not be construed as an investment advice and investors are requested to consult their investment advisor and arrive at an informed decision before making any investments. The Trustee, AMC, Mutual Fund, their directors, officers or their employees shall not be liable in any way for any direct, indirect, special, incidental, consequential, punitive or exemplary damages arising out of the information contained in this document.

BARODA BNP PARIBAS ASSET MANAGEMENT INDIA PVT. LTD. (Formerly BNP Paribas Asset Management India Pvt. Ltd.)

Corporate Identity Number (CIN): U65991MH2003PTC142972

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