

ANNUAL DISCLOSURE OF RISK LEVEL OF SCHEMES OF BARODA BNP PARIBAS MUTUAL FUND
(as on March 31, along with number of times the risk level has changed over the year)
(Pursuant to clause h of SEBI Circular SEBI/HO/IMD/DF3/CIR/P/2020/197 dated October 05, 2020)

FOR BARODA MUTUAL FUND (STANDALONE)

Scheme Name	Scheme Category as per SEBI circular Oct 6, 2017	Risk-o-meter level at start of the financial year	Risk-o-meter level at end of the financial year (As on 28-Feb-2022)	Number of changes in Risk-o-meter during the financial year
Baroda Treasury Advantage Fund	Low Duration Fund	Low to Moderate	Low to Moderate	2
Baroda Equity Savings Fund	Equity Savings	Low to Moderate	Moderate	1
Baroda Credit Risk Fund (scheme has one segregated portfolio)	Credit Risk Fund	Moderately High	Moderately High	2
Baroda Money Market Fund	Money Market Fund	Low	Moderate	2
Baroda Dynamic Equity Fund	Dynamic Asset Allocation Fund	Moderately High	Very High	4
Baroda Short Term Bond Fund	Short Duration Fund	Moderate	Moderate	6
Baroda Equity Savings Fund	Equity Savings	Low to Moderate	Moderate	1

FOR BNP PARIBAS MUTUAL FUND (STANDALONE)

Scheme Name	Scheme Category as per SEBI circular Oct 6, 2017	Risk-o-meter level at start of the financial year	Risk-o-meter level at end of the financial year (As on 28-Feb-2022)	Number of changes in Risk-o-meter during the financial year
BNP Paribas Dynamic Equity Fund	Dynamic Asset Allocation Fund	Moderately High	High	1
BNP Paribas Short Term Fund	Short Duration Fund	Low to Moderate	Moderate	3
Baroda BNP Paribas Conservative Hybrid Fund	Conservative Hybrid Fund	Moderate	Moderately High	3
Baroda BNP Paribas Corporate Bond Fund	Corporate Bond Fund	Low to Moderate	Moderate	1
BNP Paribas Low Duration Fund	Low Duration Fund	Low to Moderate	Low to Moderate	2

FOR BARODA BNP PARIBAS MUTUAL FUND (CONSOLIDATED) (Note 2)

Scheme Name	Scheme Name (Previously Known As)	Scheme Category as per SEBI circular Oct 6, 2017	Risk-o-meter level at start of the Feb 2022	Risk-o-meter level at end of the financial year (As on 31-Mar-2022)	Number of changes in Risk-o-meter during the financial year
Baroda BNP Paribas Equity Savings Fund	Baroda Equity Savings Fund	Equity Savings	Moderate	Moderately High	1
Baroda BNP Paribas Liquid Fund	Baroda Liquid Fund	Liquid Fund	Low to Moderate	Moderate	1
Baroda BNP Paribas Money Market Fund	Baroda Money Market Fund	Money Market Fund	Moderate	Low	1
Baroda BNP Paribas Low Duration Fund	BNP Paribas Low Duration Fund	Low Duration Fund	Low to Moderate	Moderate	1

Notes:

- Risk level as on March 31, 2022 is calculated basis the respective scheme portfolio as on said even date.
- With effect from March 14, 2022 the following key events/changes had taken place viz : (i) Merger of Baroda Asset Management India Limited ("Baroda AMC") into Baroda BNP Paribas Asset Management India Private Limited ("BBNPP AMC") [formerly BNP Paribas Asset Management India Private Limited] (Baroda AMC and BBNPP AMC jointly referred to as "AMCs"), with BBNPP AMC acting as the asset management company of Baroda BNP Paribas Mutual Fund (erstwhile Baroda Mutual Fund) (the surviving mutual fund), (ii) Merger of BNP Paribas Trustee India Private Limited into Baroda BNP Paribas Trustee India Private Limited ("Baroda BNP Paribas TC") [formerly Baroda Trustee India Private Limited], with Baroda BNP Paribas 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 BBNPP 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 its no objection via letter "SEBI vide its letter no. SEBI/HO/IMD/IMD-I DOF5/P/OW/2022/000002171/1 dated January 17, 2022, SEBI/HO/IMD/IMD-I DOF5/P/OW/2022/000002307/1 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 the AMCs in this regard which is available on our website www.barodabnp-paribasmf.in.

As a part of the transaction, Following schemes of BNP Paribas Mutual Fund and Baroda Mutual Fund were merged and the merger was effective from March 14, 2022:

Sr. No.	Transferor Scheme	Scheme with which Transferor Scheme was merged ("Transferee Scheme")	Scheme Category as per SEBI circular Oct 6, 2017 (For Transferee Scheme)	New Name for Transferee (Surviving) Scheme
1	BNP Paribas Overnight Fund	Baroda Overnight Fund	Overnight Fund	Baroda BNP Paribas Overnight Fund
2	BNP Paribas Liquid Fund	Baroda Liquid Fund	Liquid Fund	Baroda BNP Paribas Liquid Fund
3	BNP Paribas Short Term Fund	Baroda Short Term Bond Fund	Short Duration Fund	Baroda BNP Paribas Short Duration Fund
4	Baroda Dynamic Bond Fund	BNP Paribas Flexi Debt Fund	Dynamic Bond	Baroda BNP Paribas Dynamic Bond Fund
5	Baroda Hybrid Equity Fund and BNP Paribas Dynamic Equity Fund	Baroda Dynamic Equity Fund	Dynamic Asset Allocation Fund / Balanced Advantage	Baroda BNP Paribas Balanced Advantage Fund
6	Baroda Conservative Hybrid Fund	BNP Paribas Conservative Hybrid Fund	Conservative Hybrid Fund	Baroda BNP Paribas Conservative Hybrid Fund
7	Baroda Treasury Advantage Fund^ (the scheme has one segregated portfolio)	BNP Paribas Medium Term Fund	Medium Duration Fund	Baroda BNP Paribas Medium Duration Fund (the scheme has one segregated portfolio)
8	Baroda ELSS '96 Fund	BNP Paribas Long Term Equity Fund	ELSS	Baroda BNP Paribas ELSS Fund
9	BNP Paribas Multicap Fund	Baroda Multicap Fund	Multi cap Fund	Baroda BNP Paribas Multicap Fund
10	Baroda Large Cap Fund	BNP Paribas Largecap Fund	Large Cap	Baroda BNP Paribas Largecap Fund
11	Baroda Midcap Fund	BNP Paribas Midcap Fund	Mid Cap	Baroda BNP Paribas Mid Cap Fund

Baroda BNP Paribas Asset Management India Private Limited (formerly BNP Paribas Asset Management India Limited)

Registered Office: Crescenzo, 7th Floor, G-Block, Bandra Kurla Complex, Bandra - East, Mumbai - 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.