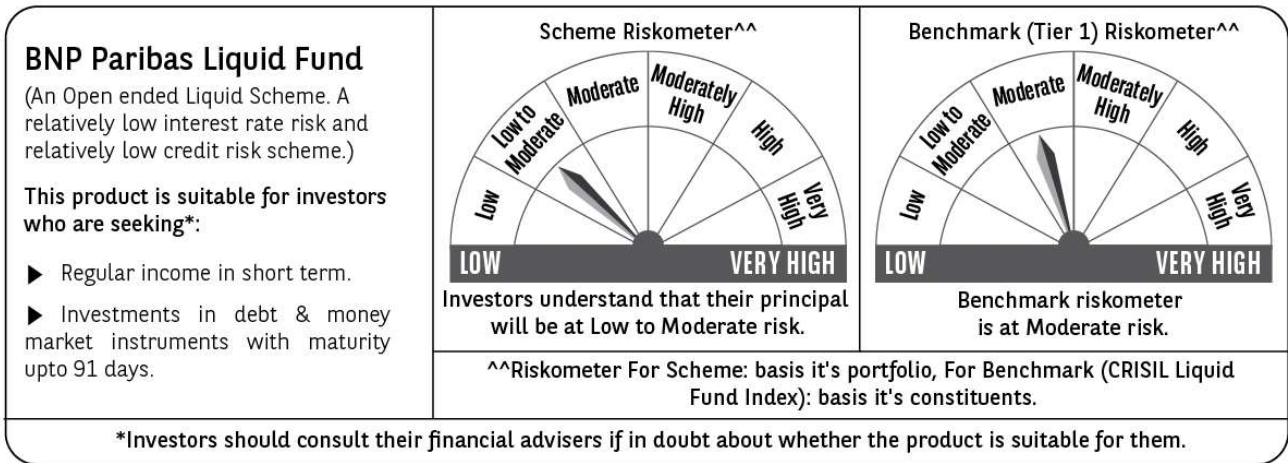




BNP PARIBAS
MUTUAL FUND

BNP Paribas Liquid Fund - Portfolio as on March 04, 2022



^{^^}Riskometer basis portfolio of the Scheme as on February 28, 2022.

Security Name	% of Net Assets	Rating
Certificate of Deposits	12.06%	
Axis Bank Ltd	9.64%	CRISIL A1+
IndusInd Bank Ltd	2.43%	CRISIL A1+
Commercial Papers	43.47%	
Export-Import Bank Of India	9.69%	CRISIL A1+
Hindustan Petroleum Corporation Ltd	4.84%	CRISIL A1+
KEC International Ltd	2.42%	CRISIL A1+
Kotak Securities Ltd	4.81%	CRISIL A1+
National Bank For Agriculture and Rural Development	2.41%	CRISIL A1+
National Bank For Agriculture and Rural Development	4.81%	CRISIL A1+
Piramal Capital & Housing Finance Ltd	2.42%	CRISIL A1+
Small Industries Development Bank Of India	9.67%	CRISIL A1+
Welspun India Ltd	2.40%	IND A1+
Non Convertible Debentures	4.77%	
Piramal Capital & Housing Finance Ltd	2.34%	CARE AA
Sundaram Home Finance Ltd	2.44%	[ICRA]AA+
Treasury Bills	12.88%	
364 DAY T-BILL 11.03.22	8.05%	Sovereign
91 DAY T-BILL 28.04.22	4.83%	Sovereign
Triparty Repo	26.28%	
TREPS 07-03-2022	26.28%	
Sub Total	99.47%	
Cash & Other Receivables :	0.53%	
Net Assets	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)	A-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 scrips 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 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).

BNP Paribas Liquid Fund (An Open ended Liquid Scheme. **A relatively low interest rate risk and relatively low credit risk**): The primary investment objective of the Scheme is to generate regular returns in line with investments in Debt and money market securities with maturity of up to 91 days only. However, there can be no assurance that the investment objective of the Plans/ Scheme will be realized.

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

Registered Office: 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