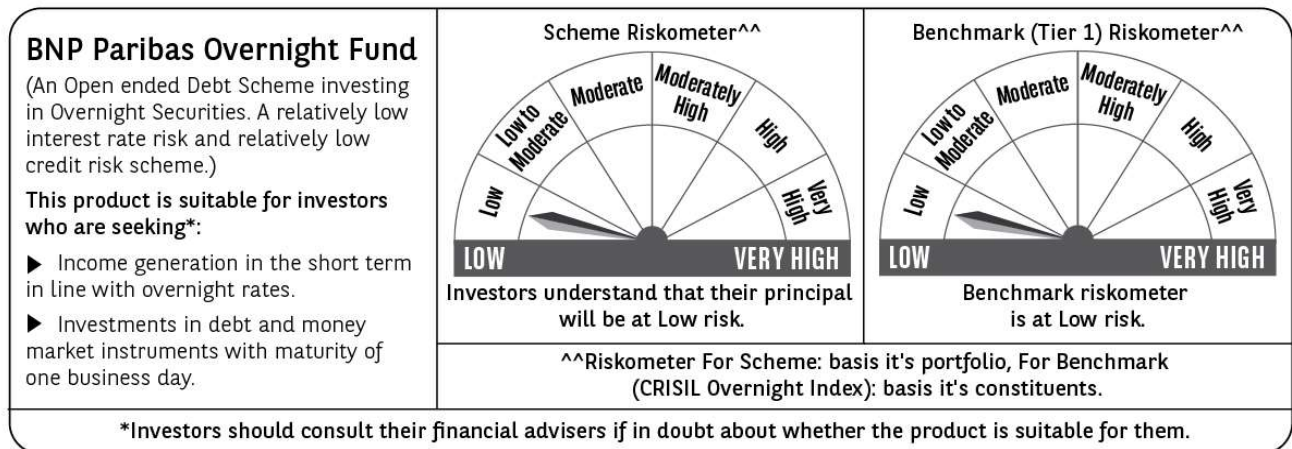




BNP PARIBAS
MUTUAL FUND

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



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

Security Name	% of Net Assets	Rating
Triparty Repo	99.24%	
TREPS 02-03-2022	99.24%	
Sub Total	99.24%	
Cash & Other Receivables :	0.76%	
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 Overnight Fund (An open ended Debt Scheme investing in overnight securities. 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 overnight securities maturing on or before next business day. However, there can be no assurance that the investment objectives of the Scheme will be realized. The Scheme does not guarantee/indicate any returns.

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

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