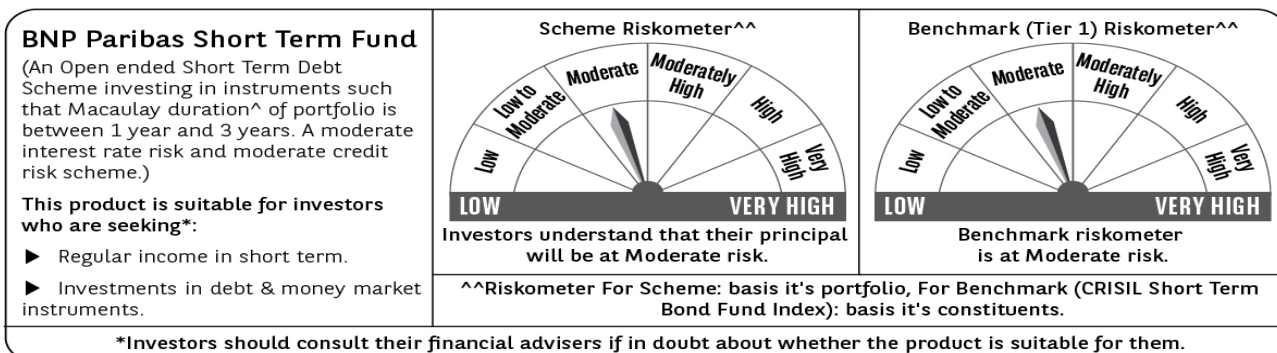




BNP PARIBAS MUTUAL FUND

BNP Paribas Short Term Fund - Portfolio as on March 04, 2022



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

[^]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.

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

Security Name	% of Net Assets	Rating
Non Convertible Debentures	53.17%	
Can Fin Homes Ltd	6.92%	[ICRA]AA+
Cholamandalam Inv & Fin Company Ltd	6.21%	[ICRA]AA+
Embassy Office Parks Reit	6.09%	CRISIL AAA
Jamnagar Utilities & Power Pvt	9.97%	CRISIL AAA
LIC Housing Finance Ltd	1.61%	CRISIL AAA
Muthoot Finance Ltd	10.15%	CRISIL AA+
Oil & Natural Gas Corp Ltd	8.01%	[ICRA]AAA
Power Finance Corporation Ltd	2.09%	CRISIL AAA
RURAL ELECT CORP LTD	2.12%	CRISIL AAA
Government Securities	30.90%	
Government Of India	1.21%	Sovereign
GOI	6.29%	Sovereign
GOI	8.51%	Sovereign
Government Of India FRB	14.90%	Sovereign
State Government of Jharkhand	7.38%	Sovereign
Triparty Repo	7.40%	
TREPS 07-03-2022	7.40%	
Sub Total	98.85%	
Cash & Other Receivables :	1.15%	
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)			
Moderate: Class II (MD<=3 year)		B-II	
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 Short Term Fund (An open ended Short Term Debt Scheme investing in instruments such that Macaulay duration of portfolio is between 1 year and 3 years. **A moderate interest rate risk and moderate credit risk**): The primary objective of the Scheme is to provide income consistent with the prudent risk from a portfolio comprising various debt and money market instruments. However, there can be no assurance that the investment objective of the Scheme will be realized. The Scheme / Plan(s) do not guarantee / indicate any returns.

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