

MOMENTUM MATTERS

INVEST WITH THE TREND



Nifty 50 TRI **15.5X***

Nifty 200 Momentum 30 Index TRI **46X***

PRESENTING

BARODA BNP PARIBAS NIFTY 200 MOMENTUM 30 INDEX FUND

(An Open-ended Scheme Replicating / Tracking the Nifty200 Momentum 30 Total Return Index)

NFO PERIOD 25TH SEPT - 9TH OCT, 2024

Key Highlights – Nifty 200 Momentum 30 Index

Nifty200 Momentum 30 Index fund – enhancing passive investing

The index bets on trend continuation, selecting 30 companies out of top 200 basis 6M and 12M returns adjusted for volatility

The index has outperformed Nifty 50 index across most time periods, both in point-to-point returns and average rolling returns*

Passive Investing



Passive Investing



> Easy

Easy-to-understand investment strategy: Tracking or replicating a pre-specified benchmark/index as closely as possible



> Rule Based Investing

Index: A rule-based portfolio with stock/company selection based on pre-defined rules and free from any individual biases



> Efficient

Efficient Investment: Portfolio reflecting the collective wisdom of the market with index performance subject to tracking error and expenses



> Economical

Economical: Generally lower expense ratio than an active mutual fund scheme due to no active decision by fund manager.

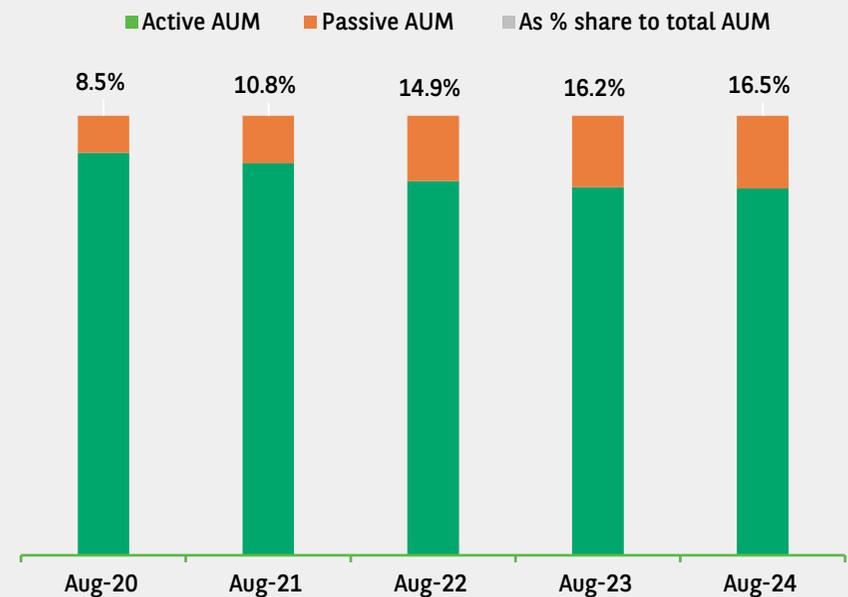
Passive Investing in India – From Strength to Strength



Passive AUM INR Crores **~7x in 5 years**



Passive AUM Market Share as % of Total AUM



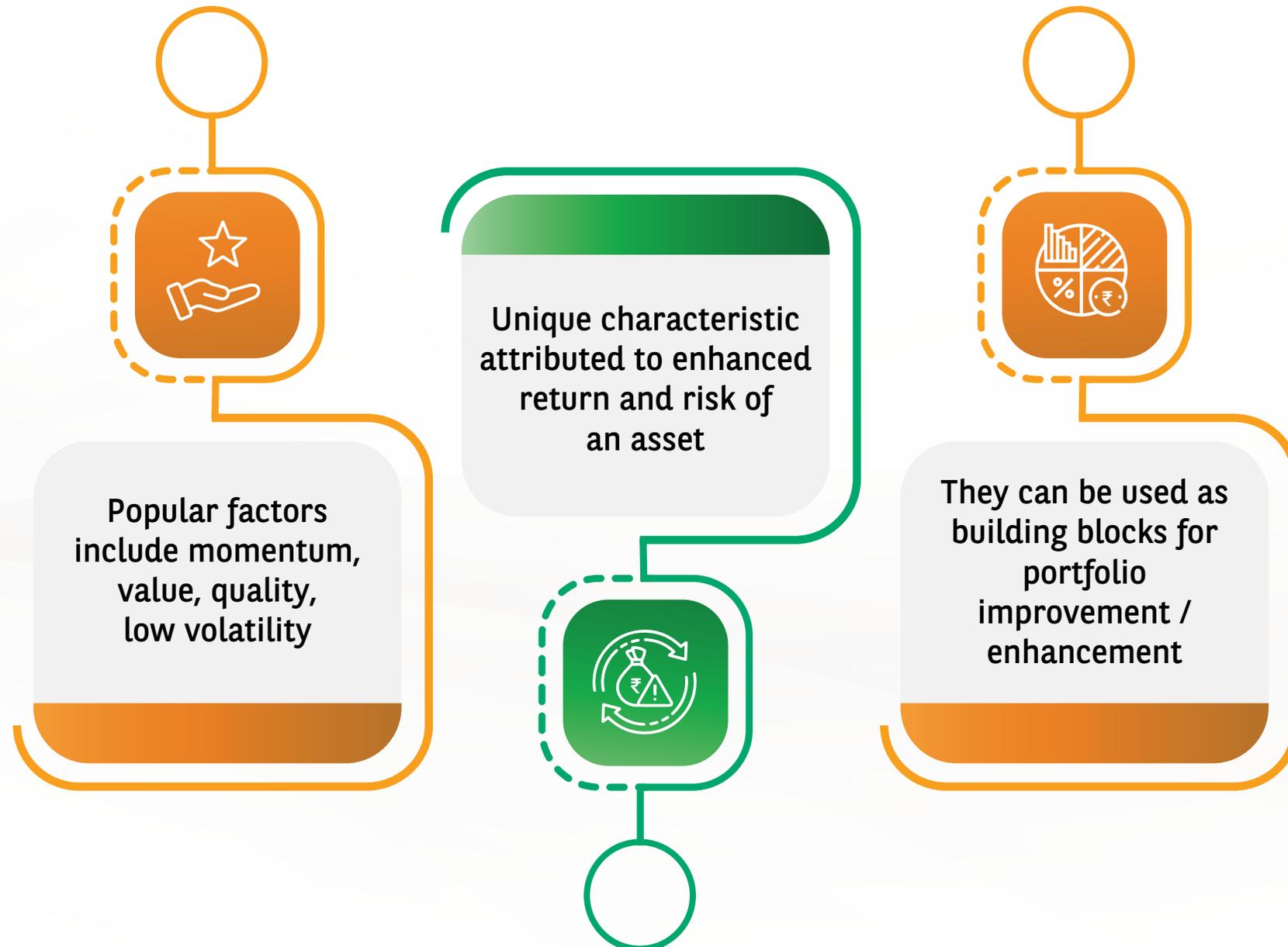
Primary growth driver for passive AUM is retirement fund flows including Employee Provident Fund Organization (EPFO)

As markets become more efficient, investors want to find simpler investment options like index funds



Concept of Passive Investing - Factor Investing

Factor Investing



How it works?

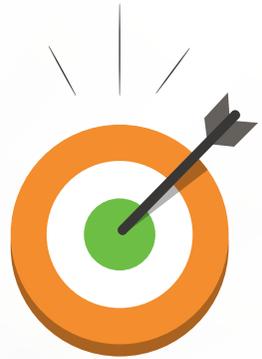
Define factors with details. E.g. momentum factor can use 6 month / 12-month returns

E.g. Value may use Price to Earnings / Price to Book

Establish rules for selection of portfolio of companies with these descriptions

Add filters for shortlisting companies like size, free float etc.

Apply rules and filters to create portfolios at defined intervals, for e.g. half yearly



The MOMENTUM FACTOR

WHAT IS MOMENTUM?

01

Momentum is the tendency of something in motion to continue that motion.

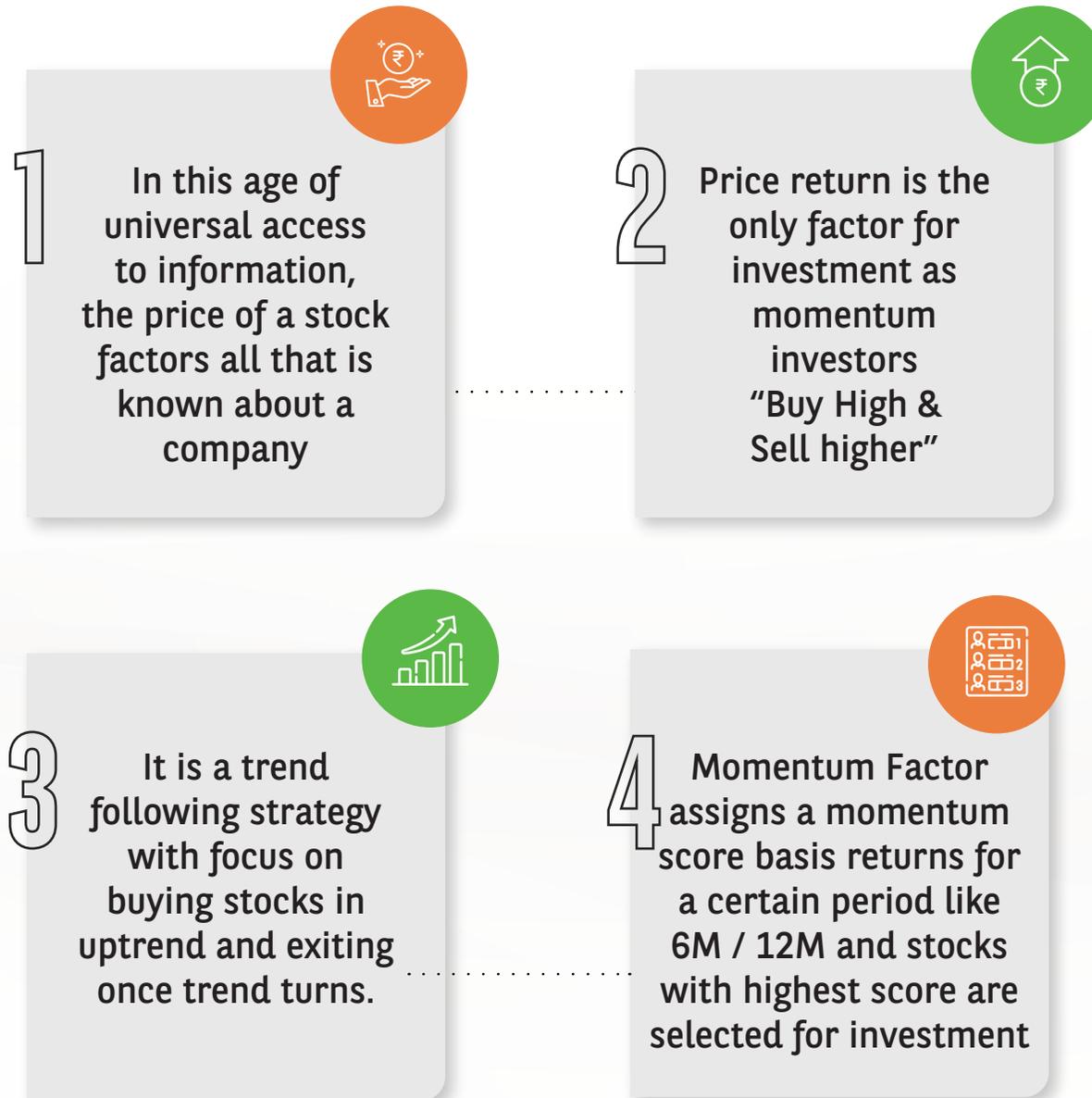
02

For e.g. A legend of tennis won the 2011 Australian open beating other renowned legends which led to a consecutive 41 match winning streak covering multiple championships across different surfaces.

03

In financial parlance: Stocks that have moved up are expected to continue moving up and vice versa

MOMENTUM INVESTING – PRICE IS GOD



Nifty 200 Momentum 30 Index – MAY THE FORCE BE WITH YOU



About Nifty 200 Momentum 30 Index

Selects 30 out of top 200 companies by market capitalization basis their normalized momentum score

Normalized momentum score is calculated using 6-month & 12-month return adjusted for volatility

All stocks that form part of the index must be part of Futures & Option segment

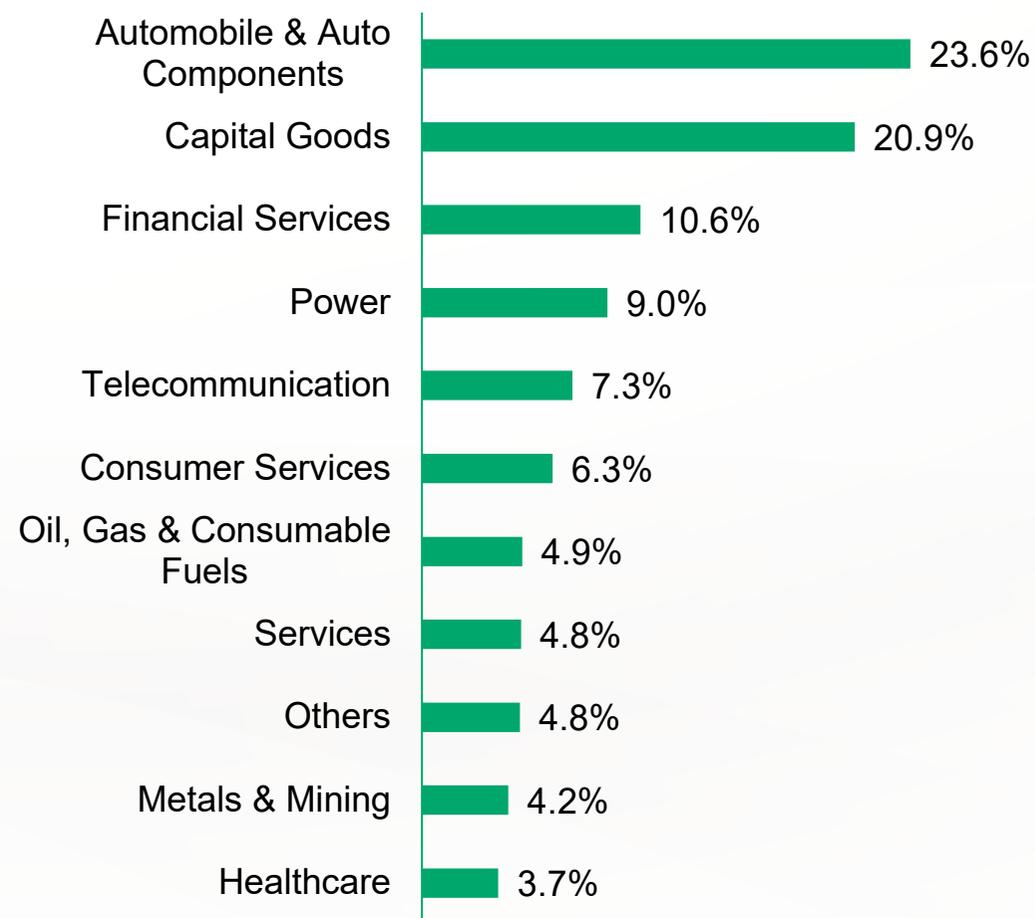
Index is reconstituted twice a year in June & December

Index Composition – Well diversified across sectors



Top 10 Constituents	Weights
Trent Ltd.	6.3%
Tata Motors Ltd.	5.5%
NTPC Ltd.	5.4%
Bajaj Auto Ltd.	5.3%
Bharti Airtel Ltd.	5.3%
Coal India Ltd.	4.9%
Adani Ports and Special Economic Zone Ltd.	4.8%
Bharat Electronics Ltd.	4.6%
REC Ltd.	4.6%
Mahindra & Mahindra Ltd.	4.6%
Total	51.2%

Sectoral Composition



Source: Niftyindices.com. Data as on Aug 31, 2024. The stocks/sector(s) mentioned in this document are of the index. It does not constitute any recommendation of the stocks/sectors 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.barodabnp-paribas-mf.in).

Nifty 200 Momentum 30 – Performance

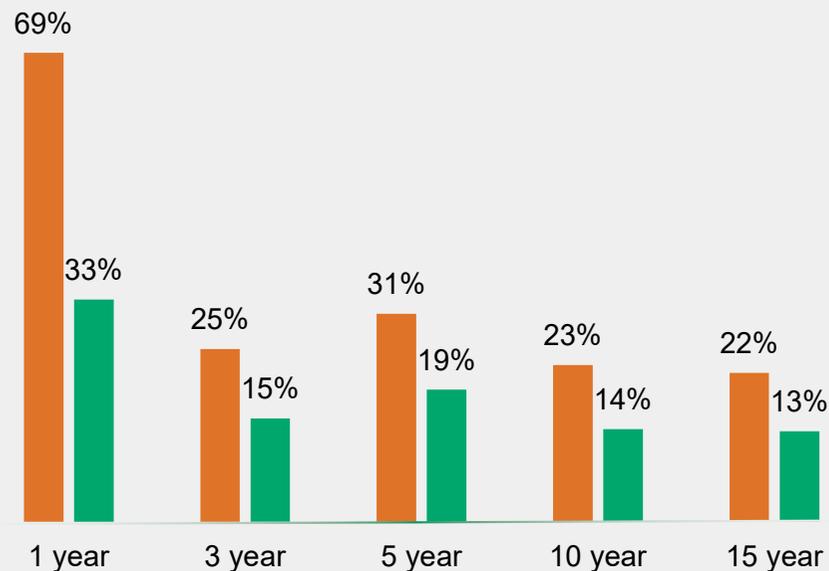


Nifty 200 Momentum 30 – Significant outperformance over Nifty 50



CAGR Performance

■ Nifty 200 Momentum 30 Index TRI ■ Nifty 50 TRI



Average Rolling Returns

■ Nifty 200 Momentum 30 Index TRI ■ Nifty 50 TRI



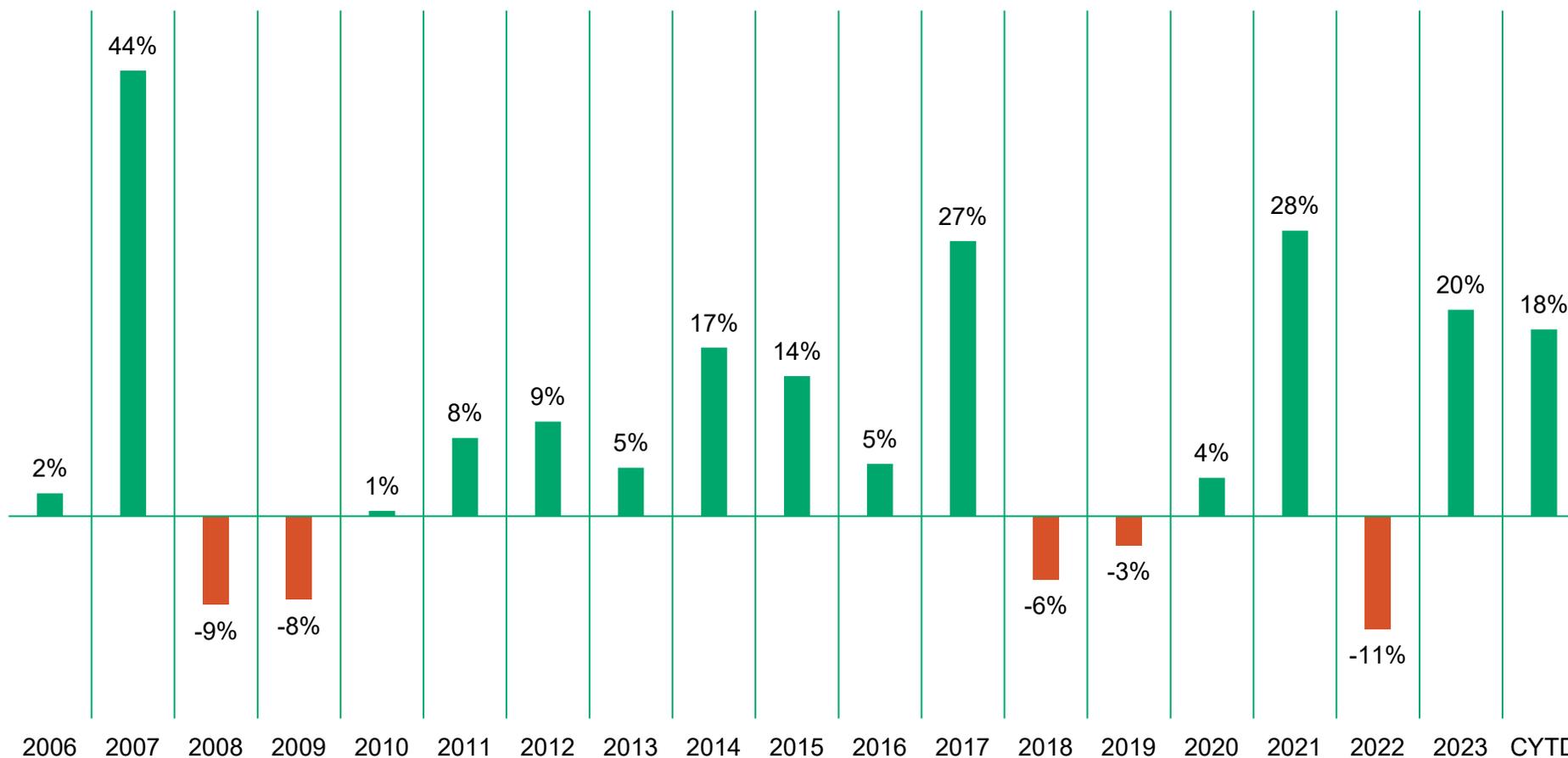
Nifty 200 Momentum 30 Index has outperformed Nifty 50 across all timeframes

Source: Niftyindices.com, MFI explorer. Data as on Aug 31, 2024. Daily Rolling Returns calculated from 03-Apr-2005 to 31 Aug 2024. Above returns are CAGR (Compound Annual Growth Rate) returns. Baroda BNP Paribas Mutual Fund does not guarantee returns on investments in the scheme | **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 expenses and taxes, if any.** Nifty 50 being a broad market bellwether index and also recommended by AMFI as additional benchmark for all equity schemes has been used for comparison.

Nifty 200 Momentum 30 – Outperformed Nifty 50 in 13 out of 18 calendar years



Outperformance of Nifty 200 Momentum 30 Index over Nifty 50



Source: Niftyindices.com. Data as on Aug 31, 2024. Returns shown are calendar year returns (Compound Annual Growth Rate returns).

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Nifty 200 Momentum 30 – Index SIP Returns



Particulars	1 Year	3 Years	5 Years	10 Years	15 Years
Nifty 200 Momentum 30 TRI XIRR (%)	64.4%	39.5%	34.1%	24.7%	23.2%
Amount Invested (₹ Lakhs)	1.2	3.6	1.2	1.2	1.2
Market Value (₹ Lakhs)	1.6	6.3	13.8	44.5	127.3

Source: Niftyindices.com. Data as on Aug 31, 2024. SIP of ₹ 10,000 invested at month end closing price of Nifty 200 Momentum 30 Total Return Index. The SIP amount and tenure of SIP are assumed for the purpose of explaining the concept of advantages of SIP investments. XIRR stands for Extended Internal Rate of Return. It is used to calculate returns of an investment portfolio where investments are made at irregular intervals.

Baroda BNP Paribas Mutual Fund does not guarantee returns on investments in the scheme| 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 expenses and taxes, if any.

Introducing Baroda BNP Paribas Nifty 200 Momentum 30 Index Fund



Nifty 50 TRI **15.5X***

Nifty 200 Momentum 30 Index TRI **46X***

Fund Details



Type of Scheme

An Open-ended Scheme replicating / Tracking the Nifty 200 Momentum 30 Total Return Index

Investment Objective

The investment objective of the scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty 200 Momentum 30 Total Returns Index before expenses, subject to tracking errors, fees and expenses. However, there is no assurance that the objective of the Scheme will be achieved,

Plans & Options

Regular & Direct plans with growth option only

Entry & Exit Load

Entry load - Not Applicable .
Exit Load: 0.2% - if redeemed on or before 7 days from the date of allotment
Nil - If redeemed after 7 days from the date of allotment

Fund Manager

Neeraj Saxena

Minimum Application Amount`

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

Risk Factors

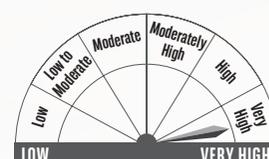


The Scheme being passively managed invests in stocks of the underlying index and will therefore be subject to the risks associated with concentration of investments in a particular company/sector. The index tracks the performance of 30 stocks from Nifty 200 index based on their normalized momentum score. The Normalised Momentum Score for each company is determined based on its 6-month and 12-month price return, adjusted for its daily price return volatility. The Scheme by mandate invests in stocks of the underlying index which represents the Nifty 200 Momentum 30 Index having 30 constituents and will therefore be subject to the risks associated with such concentration. The weightage of each stock is capped at the time of rebalancing of index, which may help in limiting concentration risk. In addition, the Scheme would be subject to risks associated with deterioration in the normalized momentum scores of the stocks between two index rebalancing dates.

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.

Further, to the extent the scheme invests in fixed income securities, the Scheme shall be subject to various risks associated with investments in Fixed Income Securities such as Credit and Counterparty risk, Liquidity risk, Market risk, Interest Rate risk & Re-investment risk etc., Further, the Scheme may use various permitted derivative instruments and techniques which may increase the volatility of scheme's performance. Also, the risks associated with the use of derivatives are different from or possibly greater than, the risks associated with investing directly in securities and other traditional investments. investor should consider their risk appetite at the time of investing in index funds.

Please refer to Scheme Information Document available on our website (www.barodabnp-paribasmf.in) for detailed Risk Factors, assets allocation, investment strategy etc.

<p>This product is suitable for investors who are seeking*:</p>	<p>Risk-o-meter for the Scheme^{^^}</p>
<ul style="list-style-type: none"> ▶ Long term capital appreciation ▶ Investments in equity and equity related securities replicating the composition of the Nifty 200 Momentum 30 Index with the aim to achieve returns of the stated index, subject to tracking error 	 <p>Investors understand that their principal will be at Very High risk.</p>
<p><small>*Investors should consult their financial advisers if in doubt about whether the product is suitable for them.</small></p>	

^{^^} The riskometer assigned is based on internal assessment of the scheme characteristics and the same may vary post NFO when actual investments are made.

Disclaimer



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