

BNP PARIBAS FUNDS

SICAV under Luxembourg law



ANNUAL REPORT at 31/12/2023
R.C.S. Luxembourg B 33 363



BNP PARIBAS
ASSET MANAGEMENT

Annual Report for Swiss Investors

The sustainable
investor for a
changing world

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BNP PARIBAS FUNDS

Organisation

Registered office

10 Rue Edward Steichen, L-2540 Luxembourg, Grand Duchy of Luxembourg

Board of Directors

Chairman

Mr Pierre MOULIN, Global Head of Products and Strategic Marketing, BNP PARIBAS ASSET MANAGEMENT France, Paris

Members

Mr Marnix ARICKX, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT France, Belgian Branch, Brussels

Mrs Giorgia D'ANNA, Head of Group Networks Italy and International, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mrs Cecile du MERLE, Head of Global Product Engineering, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr Emmanuel COLLINET DE LA SALLE, Head of Group Networks, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mrs Marianne HUVE-ALLARD, Head of Brand and Communication, BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr Philippe DITISHEIM, Director, Paris, France

Mrs Georgina WILTON, Head of Business Management, Fundamental Active Equities, BNP PARIBAS ASSET MANAGEMENT UK Ltd, London (since 24 March 2023)

Mr François ROUX, Head of Global Product Strategy, BNP PARIBAS ASSET MANAGEMENT France, Paris

Company Secretary (non-member of the Board)

Mr Stephane BRUNET, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Luxembourg, Luxembourg

Management Company

BNP PARIBAS ASSET MANAGEMENT Luxembourg, 10 Rue Edward Steichen, L-2540 Luxembourg, Grand Duchy of Luxembourg

BNP PARIBAS ASSET MANAGEMENT Luxembourg is a Management Company as defined in Chapter 15 of the Luxembourg Law of 17 December 2010 concerning undertakings for collective investment, as amended.

The Management Company performs the functions of administration, portfolio management and marketing duties.

Portfolio management is delegated to:

Effective Investment Manager

BNP Paribas Group management entities (generally named BNP PARIBAS ASSET MANAGEMENT)

- Alfred Berg Kapitalförvaltning AS, Munkedamsveien 34, PO box 1294 Vika, 0250 Oslo, Norway, also acting through its Sweden branch, Holvslagargatan 3, PO box 70447, 107 25 Stockholm, Sweden
- BNP PARIBAS ASSET MANAGEMENT Asia Ltd., 17/F, Lincoln House, Taikoo Place, 979 King's Road, Quarry Bay, Hong Kong
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Av. Juscelino Kubitschek 510-11 Andar, 04543-00 Sao Paulo - SP, Brazil
- BNP PARIBAS ASSET MANAGEMENT France, 1 boulevard Haussmann, F-75009 Paris, France, also acting through its Dutch/Netherlands branch Herengracht 595, PO box 71770, NL-1008 DG Amsterdam, The Netherlands, also acting through its Belgian branch Montagne du Parc 3, 1000 Brussels, Belgium
- BNP PARIBAS ASSET MANAGEMENT UK Ltd., 5 Aldermanbury Square, London EC2V 7BP, United Kingdom
- BNP PARIBAS ASSET MANAGEMENT USA, Inc., 200 Park Avenue, 11th floor, New York, NY 10166, United States of America
- TEB Portföy Yönetimi A.Ş., Gayrettepe Mahallesi Yener Sokak n° 1 Kat. 9 Besiktas 34353 Istanbul, Turkey

Organisation

Non-group management entities

- Impax Asset Management Limited, 7th Floor, 30 Panton Street, London, SW1Y 4AJ, United Kingdom, Manager for the “Aqua”, “Climate Impact”, “Global Environment”, “Green Tigers” and “SMaRT Food” sub-funds
- Mitsubishi UFJ Kokusai Asset Management Co. Ltd, 1-12-1 Yurakucho, Chiyoda-ku, Tokyo 100-0006, Japan, Manager for the “Japan Equity” sub-fund
- Sumitomo Mitsui DS Asset Management Company. Limited., Atago Green Hills, Mori Tower, 28F, 2-5-1 Atago Minato-ku, Tokyo 105-6228, Japan, Manager for the “Japan Small Cap” sub-fund

NAV Calculation, Registrar and Transfer Agent

BNP Paribas, Luxembourg Branch, 60 Avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Depositary

BNP Paribas, Luxembourg Branch, 60 Avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Guarantor

BNP PARIBAS, 16 boulevard des Italiens, F-75009 Paris, France

Auditor

PricewaterhouseCoopers, *Société coopérative*, 2 Rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg, Grand Duchy of Luxembourg

Swiss Representative

BNP PARIBAS, Paris, Zurich Branch, Selnaustrasse 16, CH-8002 Zurich, Switzerland

Swiss Paying Agent

BNP PARIBAS, Paris, Zurich Branch, Selnaustrasse 16, CH-8002 Zurich, Switzerland

Information

Establishment

BNP Paribas Funds (the “Fund”, the “Company”) is an open-ended investment company (*Société d'Investissement à Capital Variable* - abbreviated to “SICAV”), incorporated under Luxembourg law on 27 March 1990 for an indefinite period under the name PARVEST. The current name BNP Paribas Funds is effective as from 30 August 2019.

The Company is currently governed by the provisions of Part I of the Law of 17 December 2010 governing undertakings for collective investment as well as by Directive 2009/65 amended by Directive 2014/91 and the provisions of Regulation 2017/1131.

The Company's capital is expressed in euros (EUR) and is at all times equal to the total net assets of the various sub-funds. It is represented by fully paid-up shares issued without a designated par value, described below under “The Shares”. The capital varies automatically without the notification and specific recording measures required for increases and decreases in the capital of limited companies. Its minimum capital is defined by the Law.

The Company is registered in the Luxembourg Trade and Companies Register under the number B 33 363.

Information to the Shareholders

Net Asset Values and Dividends

Net Assets values are calculated every full bank business day in Luxembourg, excepted for some sub-funds. Additional information can be found in the Prospectus.

The Company publishes the legally required information in the Grand Duchy of Luxembourg and in all other countries where the shares are publicly offered.

This information is also available on the website: www.bnpparibas-am.com.

Financial Year

The Company's financial year starts on 1 January and ends on 31 December.

Financial Reports

The Company publishes an annual report closed on the last day of the financial year, certified by the auditors, as well as a non-certified, semi-annual interim report closed on the last day of the sixth month of the financial year. The Company is authorised to publish a simplified version of the financial report when required.

The financial reports of each sub-fund are published in the accounting currency of the sub-fund, although the combined accounts of the Company are expressed in euro.

The annual report is made public within four months of the end of the financial year and the interim report within two months of the end of the half-year.

Documents for Consultation

The Management Regulations, the Prospectus, the key information documents (KIDs) and the annual and interim reports may be consulted at the Company's registered office and at the establishments responsible for the Company's financial service and are available free of charge and on simple request from the representative in Switzerland. Copies of the Management Regulations and the annual and interim reports are available upon request.

The list of changes (purchases and sales of securities) affecting the composition of the securities portfolio during the year is made available to interested persons free of charge and on simple request from the representative in Switzerland.

Except for the newspaper publications required by Law, the official media to obtain any notice to shareholders will be our website www.bnpparibas-am.com.

Documents and information are also available on the website: www.bnpparibas-am.com.

Manager's report

Economic context

Since early 2023, wavering economic consensus has led to high volatility in asset classes, particularly in bond markets, and this was aggravated from March onwards by two exceptional events. The first related to the difficulties experienced by several US regional banks and a very limited contagion effect on certain European banks, which raised the spectre of the financial crisis. The second concerned the protracted, intense negotiations between the Biden Administration and the Republican-dominated Congress over the US debt ceiling. The risk of a global banking and financial crisis was eventually eliminated thanks to the quick, appropriate moves from banking authorities and an agreement to suspend the US debt ceiling until 2025. Over the months, the slowdown in inflation has been confirmed: In the United States, core inflation as measured by the deflator for personal expenditure excluding food and energy fell to 3.2% year-on-year in November, the lowest since March 2021. Even if it is reticent to declare victory, the Fed seems to consider it has succeeded in a soft landing for the US economy. In light of these results, and while activity surveys point to sluggish global growth (with significant disparities), the policy rate recovery cycle came to an end in autumn 2023. Investors are now confident that central banks in most developed economies will swiftly ease monetary policies in 2024. The return of the so-called “pivot” hypothesis fuelled growth in equities and bonds in the fourth quarter.

United States

The US economy remained strong in 2023. After an annualised growth rate of 2.2% in the first quarter of 2023, 2.1% in the second quarter and 4.9% in the third quarter, fourth-quarter indicators point to growth of 2.0% to 2.5% according to the GDPNow calculation from the Atlanta Fed. Fears that domestic demand would weaken as US Federal Reserve (the “Fed”) policy rates rebounded aggressively did not materialise. This was particularly due to the good performance of the labour market and dynamic consumer spending thanks to surplus savings from the different support measures put in place during and after the pandemic. In November, personal consumption in real terms increased by 0.3% (after the revised-downwards figure of 0.1% in October). This ensures a rise of 2.1% (on an annualised basis) in this major component for the fourth quarter. The assumption of an earlier slowdown in activity that failed to materialise was based on the slow rebalancing in the labour market. Initial timid signs are now visible. In 2023, 2.7 million jobs were created (following the 4.8 million in 2022), with the pace slowing over the months. The monthly job creation average in the last quarter stood at 165,000 compared to 225,000 for the whole of 2023. The unemployment rate ended the year at 3.7%. The percentage of unemployed people who voluntarily quit their jobs (13.4%) is now well below the level in early 2023 (15.3%). Finally, a crucial element in rebalancing the labour market is the slowdown in hourly wage growth (4.3% year-on-year for non-managerial employees compared to more than 5% in the first quarter).

Europe

The eurozone economy stagnated in 2023 as policy rates rebounded and financial conditions tightened, in addition to a structural slowdown in Germany. Gross Domestic Product (“GDP”) expanded very modestly in the first and second quarters (+0.1%), contracted by 0.1% in the third quarter and is likely to be similar in the fourth quarter where the average composite PMI (Purchasing Managers’ Index) stood at 47.2. This level is slightly lower than in the third quarter and corresponds to a recession scenario. Year-on-year GDP growth went from 1.7% in the fourth quarter of 2022 to 0.0% in the third quarter of 2023. Nonetheless, based on activity surveys, many observers had anticipated that the economic outlook would worsen more sharply and rapidly. The eurozone economy turned out to be more resilient than expected to the energy shock and demand for services came in very strong in the spring. In turn, activity slowed in the manufacturing sector, particularly in Germany. The strength of the labour market (a 6.5% unemployment rate since April, employment growth at 0.4% / 0.5% at the end of 2022 and in early 2023) may explain this resilience. This phenomenon also led to rising wage costs, which is beginning to concern the European Central Bank (the “ECB”). It should be noted, however, that employment growth slowed in the second and third quarters and business surveys point to a slowdown in the final quarter. The year-on-year trend in the consumer price index went from 8.6% in January to 2.9% in October and 2.4% in November. Core inflation exceeded 5% again in August before falling to 3.6% in November, the lowest rate since April 2022.

Manager's report

Japan

The Bank of Japan (the “BoJ”) has long refrained from introducing the widespread monetary policy tightening seen in developed economies. It considers that the rise in inflation to levels unseen in the last 40 years is a passing phenomenon linked to costs for energy and imports. Nevertheless, these price increases weighed heavily on household confidence. After the last health restrictions were lifted in autumn, optimism has timidly returned. In this scenario, only at the end of July did the BoJ take the plunge by announcing a more “flexible” application of its Yield Curve Control (“YCC”) policy. It believes the side effects of its ultra-accommodative policy are increasingly concerning. However, the announcements remained ambiguous enough to enable Governor Ueda to assert that this is not the first step towards normalisation. In spite of this, the bank made further adjustments in the second half of the year. On 31 October, the BoJ announced that the 1% threshold for the 10-year JGB yield was no longer a strict limit to support, giving the YCC a little more flexibility without resetting other parameters. After rising 1.2% in the first quarter and 0.9% in the second quarter, GDP contracted by 0.7% in the third quarter, when national accounts highlighted weak domestic demand. Activity surveys were encouraging at the end of the year. Results from the BoJ’s quarterly Tankan business survey came in far above expectations. Confidence at large manufacturing companies hit its highest level in almost two years. The service sector appears even more dynamic with the index at highs not seen since 1991 for large companies. The GDP deflator was revised upwards to 5.3% year-on-year in the third quarter (up from 3.8% in the second quarter). This acceleration comes at a time when the import deflator has been negative for two quarters (-3.1% followed by -7.8% year-on-year). Inflation, now linked to domestic demand, slowed in November: Total inflation hit 2.8% (from 3.3% in October), while inflation excluding fresh produce and energy went from 4.0% in October to 3.8% in November. However, core inflation in services accelerated from 2.1% to 2.3% due to higher hotel rates. At the end of the year, Governor Ueda had no hesitation in stating that, “the behaviour of companies setting wages and prices is changing and the likelihood of achieving the 2% target for price stability in a stable, sustainable way is gradually increasing”. There seems to be disagreement on the committee and the Governor’s position may be more hawkish than the majority. The Summary of Opinions released on 27 December reinforced this impression: Debates on monetary policy normalisation are intensifying, but consensus has not yet been reached between members who want to be certain about the path of inflation and those who favour a more proactive approach to monetary policy.

Emerging markets

In 2022, China’s GDP growth only averaged 3.0%, well below the government’s original target. For 2023, the 5% growth target is achievable even though year-end activity surveys continue to send mixed signals. Objective data for November show fairly solid the fourth quarter growth while confirming the weakness in the real estate sector. Industrial production rose 6.6% year-on-year, above forecasts and at its fastest pace since February 2022. Retail sales were up 10.1% year-on-year (after 7.6% in September), slightly below expectations and down -0.1% month-on-month. The base effects are important since the zero-COVID strategy was still in place in November 2022. In addition to the rate cuts announced by the the People’s Bank of China (the “PBoC”), after procrastinating the authorities increased the number of announcements at year-end, raising hope for new support measures on many fronts with a view to stabilising growth and employment. After the annual Central Economic Work Conference (“CEWC”), authorities acknowledged that, “in order to continue further economic recovery, China still faces some difficulties and challenges to overcome”. The CEWC underlined the importance of improving growth quality and efficiency and the need to ensure a smooth transition in growth models to stabilise expectations from economic agents. One paragraph was given over to difficulties in the real estate sector that raise the risk of deflation. In November, inflation came in at -0.5% year-on-year (after -0.2% in October). Looking at other emerging areas as a whole, growth in 2023 was more resilient than expected, especially in emerging Asia, which benefited from a dynamic US economy. External demand has been supported by a recovery in semiconductor exports, a trend that is expected to continue (super cycle). After a significant slowdown, core inflation has stabilised over the past three to four months and remains above its historical average in many emerging economies. As announced, the Central Bank of Brazil cut its policy rate by 50 bp in December, bringing the SELIC rate to 11.75%. It also confirmed “similar” cuts at future meetings. Since easing began in August, the SELIC rate has dropped by 200 bp. Inflation stood at 4.68% year-on-year in November, in line with the 3.25% target (+/-150 bp). In Turkey, while inflation seems to have plateaued above 60% year-on-year since September (61.98% in November), the Central Bank raised its policy rate 250 bp to 42.5%, a slowdown in pace after three consecutive 500-bp hikes (in September, October and November). The rate stood at 8.50% in May. The statement says monetary tightening is “close to the level required to set the course for disinflation”.

Manager's report

Monetary policy

After implementing a very steady pace of monetary policy tightening in the second half of 2022 by insisting on “too high and widespread” inflation, the US Federal Reserve the (“FED”) opted for less regular 25-bp rises in 2023. Throughout the first half of the year, the Fed struggled with expectations of a near end to the recovery cycle. The target federal funds rate was set at a 5.00% to 5.25% range in light of a status quo on 14 June. Following the Federal Open Market Committee (the “FOMC”) meeting on 25 and 26 July, the Fed raised its policy rate by 25 bp before maintaining a status quo (widely anticipated each time) at the three subsequent meetings. The target federal funds rate is now in the 5.25% to 5.50% range, a 100-bp increase for 2023 and 525 bp since tightening began in March 2022. Between September, when the decision not to raise policy rates could still be interpreted as another pause in the cycle, and December the Fed’s approach turned much more accommodative. This is likely due to inflation having finally fallen back and some FOMC members believing that, “indications of an economic slowdown are multiplying”. The minutes from the September meeting revealed that some see a risk of raising policy rates too high and discussions should now focus on the duration rather than degree of a restrictive policy approach. In December, Jerome Powell reported that monetary policy is now “clearly in restrictive territory”. Moreover, projections regarding the “appropriate” federal funds rate for FOMC members revealed that monetary policy easing could become a reality in the first half of 2024. In September, ten committee members expected the federal funds rate to still be above 5% at the end of 2024. Only three of them now believe this. Compared to September, the median estimate dropped 50 bp to 4.625% (in line with three 25-bp cuts). Expectations of rapid cuts in policy rates in 2024, which were already heightened before the December meeting, then became “sealed”. At the end of 2023, the Overnight Index Swap (the “OIS”) market was equivalent to seven 25-bp cuts in policy rates in 2024, with a high likelihood of an initial cut in March. In light of the easing in inflation, the FOMC revised expectations downwards for core PCE inflation at the end of 2023 (to 3.2% against the forecast 3.7% in September), the end of 2024 (2.4%) and the end of 2025 (2.2%). In turn, the FOMC is forecasting a moderate rise in unemployment (to 4.1% between 2024 and 2026). This would keep it close to its equilibrium level (4.0%). The Fed’s central scenario is an ideal situation where inflation returns to its target without a sharp halt in activity.

In 2023, the ECB started by raising its three policy rates by 50 bp in February and March, and 25 bp in May, June, July and September, bringing the deposit rate to 4.00%, the marginal lending facility to 4.75% and the main refinancing operations rate to 4.50%. Since the start of the hike in July 2022, rates have risen by 450 bp. The ECB release suggested that this increase would be the last for the cycle. Subsequent comments indicated that the choice between status quo and a rise in September had been difficult given a particularly uncertain outlook. In fact, the ECB is facing a delicate scenario where the labour market remains tense but business activity is suffering falling demand. At the press conference on 26 October, which accompanied what was then presented as a “pause”, Christine Lagarde acknowledged that the effect of monetary policy was vigorous, which is “dampening demand and thereby helps push down inflation”. Moreover, growth in the eurozone and particularly Germany remains depressed with weak demand beginning to weigh on employment. The release of the minutes from the 26 October meeting revealed that the discussions had focused on downside risks to growth. In this context, the message that accompanied the expected status quo in December was considered rather hawkish, contrary to some statements that had enlivened the early days of December. The Governing Council reiterated it was “too early to declare victory in the fight against inflation” owing to “persistently high pressures on domestic prices due to robust unit labour cost growth”. Moreover, the Governing Council also decided to speed up the normalisation of the Eurosystem balance sheet by reducing the portfolio of the Pandemic Emergency Purchase Programme (the “PEPP”) by an average of EUR 7.5 billion per month in the second half of 2024 and putting an end to reinvestments at the end of 2024. Finally, Christine Lagarde indicated that the Council had not discussed cutting rates. Expectations of rapid rate cuts in 2024 have nevertheless become heightened. At the end of December, OIS levels point to three 25-bp cuts in the first half of the year.

Foreign exchange markets

After an 8.5% rise in the dollar in 2022, the DXY Index (measured against a basket of the euro, yen, pound sterling, Canadian dollar, Swedish krona and Swiss franc) moved marginally in 2023, falling by 2.7%.

Since the start of 2023, the EUR/USD rate has recorded volatile swings, starting from a base of 1.0705 at the end 2022, as a knock-on effect from monetary policy decisions and forecasts on both sides of the Atlantic. In this vein, the foreign exchange market has often reacted to inflation figures over the year. The growth differential between the eurozone and the United States has also been taken into account. All of this goes to explain why it is difficult to isolate a rate trend over the past year. In March, incidents in the banking sector led to even more erratic movements, with both the euro and dollar being buffeted. This was due to concerns on the foreign exchange market as soon as it became apparent that systemic risk could be avoided in the eurozone (regulations and strict supervision by the ECB). After moving from a little over 1.12 in July (the highest since February 2022), when the dollar was hit by lower-than-expected inflation in the United States, to under 1.05 in early October, after very poor economic indicators in the eurozone, the rate rose 3.1% over the year and ended at 1.1039.

Manager's report

The yen fell early in the year and only occasionally benefited from its status as a safe-haven currency when concerns were raised due to regional bank failures in the US in March. Changes in the USD/JPY rate were particularly volatile on this occasion. Even though the assumption, confirmed in part by announcements in late July, about an adjustment in monetary policy at the BoJ has supported the yen for some time, the rate differential between Japan and other major developed economies, which is conducive to carry trade strategies, remains highly significant. Nevertheless, investors are more cautious about these transactions than in the past, fearing new direct interventions in exchange markets in the event of a steep decline of the yen. The USD/JPY rate (131.12 at the end of 2022) rose above 151 after the new monetary policy adjustment on 31 October. This decision and subsequent statements by Governor Ueda led to some observers expecting more aggressive changes before the end of the year, all of which bolstered the yen. Despite the status quo announced on 19 December, the USD/JPY rate returned towards 140, the lowest since July. As the evolution in the monetary policy differential over the coming months is expected to be increasingly favourable for the Japanese currency, the bank's counterparts are embarking on a path towards lower policy rates. The USD/JPY rate ended the year at 141.04, a 7.0% drop for the yen against the dollar (despite a near-6% rise in the fourth quarter).

Bond markets

The fluctuations in monetary policy expectations throughout the year led to a sharp rise in volatility (implied and realised) across all maturities, and particularly at the shorter end. These movements were exacerbated in mid-March by the bankruptcy of several US regional banks. Markets were also lively in the spring due to discussions concerning the US debt ceiling and a hypothetical technical default. This led to wide variations in the CDS (Credit Default Swap) market and rates on very short-term Treasury securities. Beyond these particular elements, the volatile movements mostly reflect investor excitement. The quarterly changes in 10-year T-Note performance reflected these delays: -41 bp in the first quarter, +19 bp in the second quarter, +73 bp in the third quarter and finally -69 bp in the fourth quarter. The US 10-year rate (3.87% at the end of 2022) saw volatile shifts from the start of the year. It fell below 3.40% in mid-March and, despite the authorities' rapid response in guaranteeing all deposits at bankrupt regional banks, long-term rates failed to immediately recover. Investors feared that a recession caused by a possible banking crisis would force the Fed to aggressively cut its policy rates. These concerns dissipated in May. Rates then went up while other factors came into play over the months (highly hawkish remarks made by central bankers meeting in Sintra at the end of June and solid economic indicators). Tensions on bond yields increased and on 23 October, the US 10-year T-Note occasionally surpassed the symbolic threshold of 5.00% for the first time since 2007. While the Treasury Secretary has refuted it, these types of tensions may reflect questions surrounding the sustainability of US sovereign debt. Such questions were also expressed by rating agencies. Note that the change in direction in long-term rates from their high point on 23 October thus validates the analysis from Janet Yellen. In November and December, investors focused on two elements: an inflation slowdown and less hawkish comments from the Fed. This led to expectations of rapid, widespread policy rate cuts in 2024. The 10-year T-Note yield saw near-continuous easing and hit 3.80% on 27 December, the lowest rate since 19 July. It finished the year at 3.88%, the same as at the end of 2022. The 2-year rate (4.43% at the end of 2022) went above 5.00% at the start of March and then sharply dropped back to 3.80% during the regional bank crisis. It remained around this level until May before rising again. It then climbed above 5.20% in October and ended the year at 4.25%.

The evolution in eurozone bond markets was guided by expectations of ECB and Fed monetary policies and, of course, by events that affected the banks in March, in the United States and then in Europe. It should be noted, however, that the interbank market was at no time disrupted, which shows the confidence that eurozone institutions have in each other. The first quarter yield for the German 10-year Bund ranged between 2.00% and 2.75%. On several occasions, market fluctuations were exacerbated by the reaction of some investors who were caught off-guard and forced to adjust their positions abruptly. This was the case for the easing that followed the 50-bp increase in the ECB's policy rates on 16 March, which pushed the yield on the German 10-year Bund below 2.00% during the session on 24 March against a backdrop of growing concerns around European banks. Once the risk of a systemic financial crisis dissipated, the yield for the German 10-year Bund evolved without any trend in the 2.20% and 2.50% range in the second quarter, only occasionally rising above 2.50% due to international events (debt ceiling negotiations in the United States and inflation figures from the United Kingdom). It was only from July in the wake of long-term US rates that it crossed the 2.50% threshold more sustainably, which it had strongly resisted earlier. After a rough summer, it hit 2.97% in early October. Similar to yields in the United States and despite ongoing hawkish rhetoric from the ECB, the German 10-year rate then eased sharply, accentuated by the worsening economic outlook in the eurozone and slowdown in inflation. The yield on the 10-year Bund fell to 1.90% on 27 December, its lowest for over a year, while activity was very low in the last week of the year. It ended 2023 at 2.02% (-55 bp compared to the end of 2022). Despite this, the Governing Council conclusions of 14 December did not appear particularly dovish, although subsequent statements from several governors confirming it was too early to consider rate cuts did not change investor expectations. The German 2-year rate (2.76% at the end of 2022) experienced high volatility between 2.35% and 3.25% and ended the year at 2.40%. This was after having hit its low a few days earlier due to the mini-crisis triggered by bankruptcies at several US regional banks.

Manager's report

Equity markets

In 2023, unstable economic consensus led to high volatility across all asset classes. In January, the assumption of a rapidly less aggressive monetary tightening provided a very good start to the year for global equities. In February, on the contrary, better-than-expected economic indicators challenged the idea of a “pivot”. In March, difficulties experienced by several US regional banks and a very limited contagion effect on European banks raised the spectre of the financial crisis. Thanks to the rapid response from authorities, shares ended on a strong high in the first quarter of 2023 (+6.8% for the MSCI AC World Index in dollars), although monetary policy forecasts did not stabilise. The rise in global equities continued in the second quarter (+5.6%) fuelled by good earnings at US companies and an enthusiasm for securities likely to benefit from the rise of artificial intelligence. This high continued in July before giving way to three consecutive monthly setbacks due to strong pressures in yields (nominal and real) on government bonds. After a 3.8% decline in the third quarter, the final quarter began badly, with geopolitical risk returning to the forefront due to the terrible attacks in Israel on 7 October. This occurred at a time when investors faced increased pressure on long-term interest rates. The resilience of the US economy (annualised GDP growth of 4.9% in the third quarter, strong payroll numbers and dynamic consumption) and inflation above expectations explain behaviour in the bond market. Starting in November, the expectations of rapid cuts in policy rates returned for 2024. This governed developments in financial markets, resulting in a sharp easing of bond yields and an upturn in equities. This sentiment dominated until the end of the year, fuelled by a significant drop in inflation in October and November, and comments and forecasts from the US Federal Reserve (“FED”) in December. Over the weeks, investors began to anticipate wider rate cuts occurring ever earlier. With this outlook, global equities ended the quarter up 10.7%, recording an annual increase of 20.1%.

The economic situation in China was the other crucial element in 2023. The dropping of the zero-COVID policy in autumn 2022 initially raised hopes and boosted emerging equities until the end of January based on a reopening of the Chinese economy. Over the months, disappointments over growth began to worry investors who hoped for a more forceful response from the authorities. In this turbulent scenario (with persistent difficulties in the real estate sector), emerging equities only registered a 7.0% increase in 2023 (MSCI Emerging Markets Index in dollars), penalised by the decline in Chinese indices (-13.3% for MSCI China), which also limited the increase in the MSCI AC Asia ex Japan Index (+3.6%).

In developed markets, US indices outperformed (resilient activity and the weight of growth equities and the technology sector). At the end of December, the S&P 500 moved closer to its closing record set on 3 January 2022, rising 24.4% thanks to a dramatic increase in a very small number of stocks. The Nasdaq Composite jumped 43.4%, carried by the frenzy for artificial intelligence and semiconductors. In the eurozone, the EURO STOXX 50 and MSCI EMU indices rose by 19.2% and 16% respectively (in euro). Several indices broke their previous records in December. The Tokyo Stock Exchange (+28.2 for the Nikkei 225 and +25.1% for the TOPIX) had a very good first half, before underperforming due to the prospects of the BoJ abandoning its ultra-accommodative monetary policy. Performances are in indices' local currencies, without reinvesting dividends. Globally, technology stocks and particularly semiconductors outperformed significantly, as did the growth style, with an increase of +32.1% for the MSCI World Growth Index compared to 8.8% for the MSCI World Value Index.

The Board of Directors

Luxembourg, 2 February 2024

Please note that the information provided in this report relates to past performance and is not a guide to future results.



Audit report

To the Shareholders of
BNP PARIBAS FUNDS

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of BNP PARIBAS FUNDS (the “Fund”) and of each of its sub-funds as at 31 December 2023, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the statement of net assets as at 31 December 2023;
- the statement of operations and changes in net assets for the year then ended;
- the securities portfolio as at 31 December 2023; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Emphasis of matter

We draw attention to Note 2 to these financial statements, which indicates that the Board of Directors of the Fund decided to suspend the calculation of the net asset value, the issue and redemption and conversion of shares of the sub-fund Russia Equity effective 25 February 2022 following the ongoing geopolitical tensions and sanctions imposed on Russia. Our opinion is not modified in respect of this matter.

*PricewaterhouseCoopers, Société coopérative, 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg
T : +352 494848 1, F : +352 494848 2900, www.pwc.lu
Cabinet de révision agréé. Expert-comptable (autorisation gouvernementale n°10028256)
R.C.S. Luxembourg B 65 477 - TVA LU25482518*



Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;



- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 19 April 2024

Sébastien Sadzot

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Aqua	Belgium Equity	Brazil Equity	China A-Shares
	<i>Expressed in</i>	EUR	EUR	USD	USD
	Notes				
Statement of net assets					
Assets		3 756 212 786	142 031 699	80 596 517	125 454 865
<i>Securities portfolio at cost price</i>		2 939 869 320	143 088 308	68 442 005	147 603 030
<i>Unrealised gain/(loss) on securities portfolio</i>		740 783 975	(1 191 036)	10 165 065	(24 513 740)
Securities portfolio at market value	2	3 680 653 295	141 897 272	78 607 070	123 089 290
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		41 420 649	528	680 432	2 325 937
Other assets		34 138 842	133 899	1 309 015	39 638
Liabilities		14 148 639	640 288	510 169	193 490
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	1 633 858	0	0	0
Other liabilities		12 514 781	640 288	510 169	193 490
Net asset value		3 742 064 147	141 391 411	80 086 348	125 261 375
Statement of operations and changes in net assets					
Income on investments and assets, net		61 718 568	3 279 663	3 588 075	2 699 849
Management fees	3	46 810 748	1 938 626	1 406 415	1 563 998
Bank interest		22 243	1 007	8 021	4 542
Interest on swaps	2	0	0	0	0
Other fees	6	11 324 809	523 624	335 187	380 316
Taxes	7	1 766 982	113 167	59 059	42 107
Performance fees	5	0	0	0	0
Transaction fees	21	1 610 536	25 900	368 779	134 881
Distribution fees	4	1 590 712	0	11 948	0
Total expenses		63 126 030	2 602 324	2 189 409	2 125 844
Net result from investments		(1 407 462)	677 339	1 398 666	574 005
Net realised result on:					
Investments securities	2	182 355 803	5 051 729	579 178	(6 029 899)
Financial instruments	2	513 380	0	18 199	(295 417)
Net realised result		181 461 721	5 729 068	1 996 043	(5 751 311)
Movement on net unrealised gain/(loss) on:					
Investments securities		387 656 505	(3 387 870)	13 583 887	(14 207 888)
Financial instruments		(1 862 037)	0	0	0
Change in net assets due to operations		567 256 189	2 341 198	15 579 930	(19 959 199)
Net subscriptions/(redemptions)		(266 549 645)	(32 750 169)	(15 536 349)	(1 567 605)
Dividends paid	8	(7 108 969)	(1 191 011)	(172 649)	(1 365)
Increase/(Decrease) in net assets during the year/period		293 597 575	(31 599 982)	(129 068)	(21 528 169)
Net assets at the beginning of the financial year/period		3 448 466 572	172 991 393	80 215 416	146 789 544
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		3 742 064 147	141 391 411	80 086 348	125 261 375

BNP PARIBAS FUNDS

China Equity	Climate Impact	Consumer Innovators	Disruptive Technology	Ecosystem Restoration	Emerging Bond
USD	EUR	EUR	EUR	EUR	USD
842 540 645	2 797 572 964	895 997 399	3 963 017 638	83 750 186	432 619 548
1 108 872 062	2 516 874 613	736 671 596	2 713 053 557	87 705 283	532 308 559
(288 657 404)	215 968 759	150 901 172	1 204 997 275	(5 508 986)	(121 253 874)
820 214 658	2 732 843 372	887 572 768	3 918 050 832	82 196 297	411 054 685
0	0	0	0	0	0
221 292	937 663	536 471	7 738 828	1 241 751	0
8 780 628	58 373 950	6 973 514	25 210 139	9 120	15 013 154
13 324 067	5 417 979	914 646	12 017 839	303 018	6 551 709
4 055 407	9 224 134	3 741 562	11 884 403	69 184	10 916 481
0	0	0	0	0	69 570
0	0	0	0	0	10 167 928
4 055 407	9 224 134	3 741 562	11 884 403	69 184	678 983
838 485 238	2 788 348 830	892 255 837	3 951 133 235	83 681 002	421 703 067
18 172 905	35 384 413	7 617 205	13 955 288	524 679	27 243 526
14 479 111	50 374 200	13 113 692	41 731 643	195 436	2 604 119
5 947	8 339	4 947	65 613	37 674	67 394
0	0	0	0	0	2 602 851
3 385 611	9 510 250	3 511 757	11 513 358	134 130	839 464
486 782	1 560 255	619 219	1 989 108	12 499	99 929
0	0	0	0	0	0
1 919 318	2 281 356	201 940	556 831	644 825	1 772
183 820	302 219	356 461	914 838	4 487	17 702
20 460 589	64 036 619	17 808 016	56 771 391	1 029 051	6 233 231
(2 287 684)	(28 652 206)	(10 190 811)	(42 816 103)	(504 372)	21 010 295
(239 144 354)	27 736 383	(14 607 477)	182 553 154	(63 211 657)	(59 340 494)
(142 748)	286 953	18 165	(2 528 896)	6 461 798	4 752 875
(241 574 786)	(628 870)	(24 780 123)	137 208 155	(57 254 231)	(33 577 324)
15 451 485	198 107 184	201 744 244	906 679 488	64 554 977	83 681 902
168 904	532 813	271 597	5 009 129	(5 907 079)	(2 901 053)
(225 954 397)	198 011 127	177 235 718	1 048 896 772	1 393 667	47 203 525
(164 040 439)	(47 083 160)	(202 114 992)	85 449 407	(48 701 944)	(70 257 031)
(629 480)	(2 813 097)	(830 086)	(4 602 609)	(60 890)	(3 408 090)
(390 624 316)	148 114 870	(25 709 360)	1 129 743 570	(47 369 167)	(26 461 596)
1 229 109 554	2 640 233 960	917 965 197	2 821 389 665	131 050 169	448 164 663
0	0	0	0	0	0
838 485 238	2 788 348 830	892 255 837	3 951 133 235	83 681 002	421 703 067

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Emerging Bond Opportunities	Emerging Equity	Energy Transition	Enhanced Bond 6M
	Expressed in Notes	USD	USD	EUR	EUR
Statement of net assets					
Assets		296 662 016	182 655 483	1 452 923 197	2 298 057 087
<i>Securities portfolio at cost price</i>		322 490 665	155 236 687	1 927 419 873	2 314 646 238
<i>Unrealised gain/(loss) on securities portfolio</i>		(51 114 577)	21 863 741	(521 196 189)	(72 804 185)
Securities portfolio at market value	2	271 376 088	177 100 428	1 406 223 684	2 241 842 053
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13,14	0	0	26 353 216	0
Cash at banks and time deposits		12 418 505	4 786 104	10 240 066	25 060 300
Other assets		12 867 423	768 951	10 106 231	31 154 734
Liabilities		8 630 165	779 398	7 253 534	12 972 401
Bank overdrafts		404 201	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13,14	6 922 829	0	0	9 808 931
Other liabilities		1 303 135	779 398	7 253 534	3 163 470
Net asset value		288 031 851	181 876 085	1 445 669 663	2 285 084 686
Statement of operations and changes in net assets					
Income on investments and assets, net		18 562 238	4 161 499	9 418 262	53 623 614
Management fees	3	3 514 255	2 867 196	22 606 099	3 144 712
Bank interest		138 484	1 759	771 760	49 573
Interest on swaps	2	1 889 693	0	0	5 060 106
Other fees	6	770 028	718 187	6 418 105	1 888 166
Taxes	7	183 046	126 320	1 156 061	441 301
Performance fees	5	0	0	0	0
Transaction fees	21	8 086	470 916	4 843 792	56 612
Distribution fees	4	6 572	28 621	873 541	13 197
Total expenses		6 510 164	4 212 999	36 669 358	10 653 667
Net result from investments		12 052 074	(51 500)	(27 251 096)	42 969 947
Net realised result on:					
Investments securities	2	(24 137 032)	(18 976 088)	(837 644 170)	(61 703 725)
Financial instruments	2	595 119	111 271	88 881 484	15 149 326
Net realised result		(11 489 839)	(18 916 317)	(776 013 782)	(3 584 452)
Movement on net unrealised gain/(loss) on:					
Investments securities		38 894 315	31 015 290	376 260 630	143 615 958
Financial instruments		835 774	0	(88 230 891)	(19 248 072)
Change in net assets due to operations		28 240 250	12 098 973	(487 984 043)	120 783 434
Net subscriptions/(redemptions)		(33 409 493)	(59 965 422)	(16 203 255)	(994 966 949)
Dividends paid	8	(14 604 077)	(625 715)	(2 628 528)	(815 057)
Increase/(Decrease) in net assets during the year/period		(19 773 320)	(48 492 164)	(506 815 826)	(874 998 572)
Net assets at the beginning of the financial year/period		307 805 171	230 368 249	1 952 485 489	3 160 083 258
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		288 031 851	181 876 085	1 445 669 663	2 285 084 686

BNP PARIBAS FUNDS

Environmental Absolute Return Thematic Equity (EARTH)	Euro Bond	Euro Bond Opportunities	Euro Corporate Bond	Euro Defensive Equity	Euro Equity
USD	EUR	EUR	EUR	EUR	EUR
25 630 902	430 830 776	183 133 368	1 078 560 511	216 162 882	1 449 338 431
29 009 206	451 606 009	188 158 268	997 940 239	186 664 648	1 155 226 094
(7 678 153)	(26 816 990)	(21 560 891)	34 690 215	16 241 528	283 587 819
21 331 053	424 789 019	166 597 377	1 032 630 454	202 906 176	1 438 813 913
0	0	736 211	0	1 004 800	0
0	116 770	387 124	0	0	0
3 546 161	1 839 517	11 985 208	5 894 479	12 117 885	9 029 625
753 688	4 085 470	3 427 448	40 035 578	134 021	1 494 893
573 002	449 675	2 618 037	4 366 123	216 065	7 460 691
446 005	38 177	589 654	0	0	0
74 556	0	0	127 479	74 488	69 119
52 441	411 498	2 028 383	4 238 644	141 577	7 391 572
25 057 900	430 381 101	180 515 331	1 074 194 388	215 946 817	1 441 877 740
3 074 464	6 235 571	7 209 975	35 242 969	6 093 621	40 967 404
465 010	1 881 296	1 101 351	2 912 926	730 018	17 785 265
35 605	516	513 197	1 541	30 859	3 182
2 277 364	0	2 838 188	0	0	0
813 666	996 449	466 251	2 189 758	387 035	5 011 450
21 214	162 218	103 275	280 504	27 596	822 454
0	0	0	0	0	0
156 861	6 624	32 325	27 958	551 052	1 188 741
5 589	11 370	13 093	18 432	0	331 939
3 775 309	3 058 473	5 067 680	5 431 119	1 726 560	25 143 031
(700 845)	3 177 098	2 142 295	29 811 850	4 367 061	15 824 373
(12 575 170)	(28 331 541)	(8 267 405)	(45 457 653)	7 334 147	87 583 013
648 710	(1 764 650)	4 168 037	(1 525 449)	(3 246 935)	154 225
(12 627 305)	(26 919 093)	(1 957 073)	(17 171 252)	8 454 273	103 561 611
14 500 385	54 783 905	13 973 269	115 878 918	14 287 267	94 476 661
(1 109 844)	2 983 790	1 221 231	(1 504 088)	(73 923)	(108 988)
763 236	30 848 602	13 237 427	97 203 578	22 667 617	197 929 284
(53 889 535)	(148 620 103)	(14 648 433)	(308 372 913)	74 957 867	(107 462 996)
0	(1 610 791)	(1 229 221)	(13 642 361)	(622 320)	(2 325 343)
(53 126 299)	(119 382 292)	(2 640 227)	(224 811 696)	97 003 164	88 140 945
78 184 199	549 763 393	183 155 558	1 299 006 084	118 943 653	1 353 736 795
0	0	0	0	0	0
25 057 900	430 381 101	180 515 331	1 074 194 388	215 946 817	1 441 877 740

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Euro Flexible Bond	Euro Government Bond	Euro High Yield Bond	Euro High Yield Short Duration Bond
	<i>Expressed in</i>	EUR	EUR	EUR	EUR
	Notes				
Statement of net assets					
Assets		313 088 234	1 839 054 265	565 712 473	324 018 960
<i>Securities portfolio at cost price</i>		290 082 189	1 796 714 982	536 435 552	310 625 727
<i>Unrealised gain/(loss) on securities portfolio</i>		4 570 815	(6 163 849)	16 181 752	3 843 563
Securities portfolio at market value	2	294 653 004	1 790 551 133	552 617 304	314 469 290
Options at market value	2,15	0	0	2 032	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	263 613	0
Cash at banks and time deposits		15 704 524	19 275 566	1 685 776	4 510 145
Other assets		2 730 706	29 227 566	11 143 748	5 039 525
Liabilities		8 015 878	11 299 212	2 461 526	2 405 723
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	7 213 407	747 956	0	11 859
Other liabilities		802 471	10 551 256	2 461 526	2 393 864
Net asset value		305 072 356	1 827 755 053	563 250 947	321 613 237
Statement of operations and changes in net assets					
Income on investments and assets, net		9 748 672	22 524 585	26 042 437	14 240 190
Management fees	3	1 844 998	3 488 922	3 189 415	1 360 971
Bank interest		13 685	39 055	40 592	19 076
Interest on swaps	2	3 007 808	64 470	626 639	784 278
Other fees	6	703 866	2 668 598	1 088 268	665 630
Taxes	7	173 347	239 385	166 394	125 868
Performance fees	5	0	0	0	0
Transaction fees	21	99 221	77 329	10 267	0
Distribution fees	4	9 751	25 982	119 265	13 751
Total expenses		5 852 676	6 603 741	5 240 840	2 969 574
Net result from investments		3 895 996	15 920 844	20 801 597	11 270 616
Net realised result on:					
Investments securities	2	(20 027 035)	(59 958 452)	(31 580 026)	(4 044 250)
Financial instruments	2	8 062 552	3 617 044	(2 233 596)	242 869
Net realised result		(8 068 487)	(40 420 564)	(13 012 025)	7 469 235
Movement on net unrealised gain/(loss) on:					
Investments securities		25 884 570	150 899 913	78 158 099	20 940 376
Financial instruments		(13 385 757)	(7 668 679)	(2 254 807)	(2 143 411)
Change in net assets due to operations		4 430 326	102 810 670	62 891 267	26 266 200
Net subscriptions/(redemptions)		(132 724 375)	426 933 615	(60 728 179)	35 565 171
Dividends paid	8	0	(457 700)	(5 419 453)	(636 207)
Increase/(Decrease) in net assets during the year/period		(128 294 049)	529 286 585	(3 256 365)	61 195 164
Net assets at the beginning of the financial year/period		433 366 405	1 298 468 468	566 507 312	260 418 073
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		305 072 356	1 827 755 053	563 250 947	321 613 237

BNP PARIBAS FUNDS

Euro Inflation-Linked Bond	Euro Medium Term Bond	Euro Money Market	Euro Short Term Corporate Bond Opportunities	Europe Convertible	Europe Equity
EUR	EUR	EUR	EUR	EUR	EUR
187 508 678	260 736 403	2 218 086 820	375 676 262	62 925 886	902 217 546
179 387 292	259 028 101	1 952 840 235	373 037 860	62 701 881	715 386 540
2 894 684	(3 619 062)	20 767 879	(8 011 022)	(760 277)	184 001 967
182 281 976	255 409 039	1 973 608 114	365 026 838	61 941 604	899 388 507
0	0	0	0	5 163	0
444 414	541 965	0	0	144 146	0
2 713 859	22 018	166 471 441	4 524 540	659 338	8 051
2 068 429	4 763 381	78 007 265	6 124 884	175 635	2 820 988
1 974 169	696 164	50 681 098	1 721 629	213 878	2 904 442
135 320	79 312	0	0	0	0
0	0	857 008	1 046 616	0	0
1 838 849	616 852	49 824 090	675 013	213 878	2 904 442
185 534 509	260 040 239	2 167 405 722	373 954 633	62 712 008	899 313 104
2 014 635	3 945 469	52 653 823	10 987 961	557 047	24 911 769
670 983	922 626	4 571 364	2 465 674	780 477	9 385 331
36 236	5 938	57 800	219 521	3 114	2 782
50 342	0	29 204 601	1 485 965	0	0
398 210	618 962	2 138 470	973 351	232 906	3 199 058
63 887	157 731	287 576	186 450	44 571	454 853
0	0	0	0	0	0
11 302	7 111	0	31 817	4 870	535 384
50 615	13 044	0	304 798	8 072	51 801
1 281 575	1 725 412	36 259 811	5 667 576	1 074 010	13 629 209
733 060	2 220 057	16 394 012	5 320 385	(516 963)	11 282 560
(7 124 306)	(6 737 957)	22 190 313	(38 761 549)	1 129 357	80 102 119
(1 999 299)	(351 091)	(16 661)	1 772 195	777 334	(12 607)
(8 390 545)	(4 868 991)	38 567 664	(31 668 969)	1 389 728	91 372 072
18 167 297	16 625 833	20 544 736	59 891 442	3 106 193	35 041 872
1 137 533	1 794 715	(3 310 896)	(9 276 634)	(999 038)	0
10 914 285	13 551 557	55 801 504	18 945 839	3 496 883	126 413 944
(55 692 423)	19 594 474	762 674 301	(95 251 042)	(14 306 130)	(282 494 845)
(424 475)	(1 206 029)	0	(990 984)	(270 392)	(3 378 586)
(45 202 613)	31 940 002	818 475 805	(77 296 187)	(11 079 639)	(159 459 487)
230 737 122	228 100 237	1 348 929 917	451 250 820	73 791 647	1 058 772 591
0	0	0	0	0	0
185 534 509	260 040 239	2 167 405 722	373 954 633	62 712 008	899 313 104

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Europe Growth	Europe Real Estate Securities	Europe Small Cap	Europe Small Cap Convertible
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		120 965 331	111 795 453	459 799 307	207 165 213
<i>Securities portfolio at cost price</i>		95 116 114	116 044 345	422 014 810	224 544 939
<i>Unrealised gain/(loss) on securities portfolio</i>		24 846 836	(7 165 957)	36 107 523	(20 433 223)
Securities portfolio at market value	2	119 962 950	108 878 388	458 122 333	204 111 716
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	0	0	0	0
Cash at banks and time deposits		742 046	1 975 721	988 805	2 071 957
Other assets		260 335	941 344	688 169	981 540
Liabilities		730 946	1 848 055	1 719 604	585 512
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	10 415	0	34 660	0
Other liabilities		720 531	1 848 055	1 684 944	585 512
Net asset value		120 234 385	109 947 398	458 079 703	206 579 701
Statement of operations and changes in net assets					
Income on investments and assets, net		2 155 341	4 888 358	11 951 249	4 237 655
Management fees	3	1 133 414	896 268	6 631 847	2 566 788
Bank interest		389	86	3 483	2 906
Interest on swaps	2	0	0	0	0
Other fees	6	424 362	347 226	1 581 827	782 755
Taxes	7	70 392	41 730	253 181	136 948
Performance fees	5	0	0	0	0
Transaction fees	21	104 943	89 163	797 422	842
Distribution fees	4	3 864	5 857	58 406	53 659
Total expenses		1 737 364	1 380 330	9 326 166	3 543 898
Net result from investments		417 977	3 508 028	2 625 083	693 757
Net realised result on:					
Investments securities	2	2 950 957	(28 352 205)	(6 584 329)	(2 864 532)
Financial instruments	2	(35 270)	(33 586)	(23 179)	(14 554)
Net realised result		3 333 664	(24 877 763)	(3 982 425)	(2 185 329)
Movement on net unrealised gain/(loss) on:					
Investments securities		9 907 659	37 754 346	49 669 668	13 231 134
Financial instruments		23 528	0	53 983	0
Change in net assets due to operations		13 264 851	12 876 583	45 741 226	11 045 805
Net subscriptions/(redemptions)		(7 852 446)	(99 840 668)	(172 943 717)	(82 258 159)
Dividends paid	8	(2 105 599)	(1 558 266)	(1 747 229)	(2 112 349)
Increase/(Decrease) in net assets during the year/period		3 306 806	(88 522 351)	(128 949 720)	(73 324 703)
Net assets at the beginning of the financial year/period		116 927 579	198 469 749	587 029 423	279 904 404
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		120 234 385	109 947 398	458 079 703	206 579 701

BNP PARIBAS FUNDS

Flexible Global Credit	Global Bond Opportunities	Global Convertible	Global Enhanced Bond 36M	Global Environment	Global High Yield Bond
EUR	EUR	USD	EUR	EUR	EUR
15 017 649	390 802 123	557 114 891	199 126 853	2 268 682 860	79 321 423
14 273 538	353 161 889	580 787 131	155 546 656	1 854 060 504	74 425 796
(306 409)	(21 650 136)	(47 913 022)	(1 013 195)	352 986 548	965 493
13 967 129	331 511 753	532 874 109	154 533 461	2 207 047 052	75 391 289
0	1 703 264	70 000	812 511	0	0
37 684	6 085 379	373 366	0	3 589 878	1 893 426
889 863	32 104 792	10 109 500	19 277 142	48 474 223	517 042
122 973	19 396 935	13 687 916	24 503 739	9 571 707	1 519 666
75 115	30 793 638	2 468 020	38 240 477	17 370 547	310 534
50 859	2 217 115	1	192 207	0	97 133
0	0	0	443 832	0	0
24 256	28 576 523	2 468 019	37 604 438	17 370 547	213 401
14 942 534	360 008 485	554 646 871	160 886 376	2 251 312 313	79 010 889
569 503	19 709 881	5 712 573	7 625 613	38 216 103	4 800 621
12 820	2 178 128	5 789 143	221 307	28 933 584	760 179
68 444	200 898	293 734	145 218	62 093	16 317
46 134	7 988 061	165 632	2 735 448	0	0
33 401	971 899	1 829 271	174 910	7 790 763	212 637
3 358	189 103	268 200	28 881	987 734	48 004
0	0	0	57 736	0	0
4 204	101 893	20 098	40 894	2 703 096	157
0	126 241	67 149	1 264	593 632	78 879
168 361	11 756 223	8 433 227	3 405 658	41 070 902	1 116 173
401 142	7 953 658	(2 720 654)	4 219 955	(2 854 799)	3 684 448
(394 620)	(27 785 408)	(29 993 172)	(2 305 301)	193 362 185	(4 152 733)
296 318	17 769 809	17 838 404	3 588 941	(39 126 362)	2 418 612
302 840	(2 061 941)	(14 875 422)	5 503 595	151 381 024	1 950 327
562 617	23 204 724	76 976 798	2 547 135	100 583 876	7 908 678
(364 624)	(4 771 608)	(10 172 969)	(1 902 544)	(10 519 465)	(2 219 228)
500 833	16 371 175	51 928 407	6 148 186	241 445 435	7 639 777
(7 898 143)	(32 433 608)	(256 130 016)	103 815 353	(921 854 190)	(9 742 640)
(377 413)	(3 185 796)	(3 702 693)	(19 523)	(4 812 696)	(2 083 170)
(7 774 723)	(19 248 229)	(207 904 302)	109 944 016	(685 221 451)	(4 186 033)
22 717 257	379 256 714	762 551 173	50 942 360	2 936 533 764	83 196 922
0	0	0	0	0	0
14 942 534	360 008 485	554 646 871	160 886 376	2 251 312 313	79 010 889

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Global Inflation- Linked Bond	Green Bond	Green Tigers	Health Care Innovators
	Expressed in Notes	EUR	EUR	USD	EUR
Statement of net assets					
Assets		521 107 117	1 411 684 811	899 453 456	1 482 710 730
<i>Securities portfolio at cost price</i>		512 835 161	1 469 507 830	1 043 938 971	1 270 225 730
<i>Unrealised gain/(loss) on securities portfolio</i>		(11 147 494)	(80 069 493)	(165 487 814)	188 368 824
Securities portfolio at market value	2	501 687 667	1 389 438 337	878 451 157	1 458 594 554
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	6 057 215	6 560 902	359 890	1 810 029
Cash at banks and time deposits		9 746 632	1 856 260	17 181 096	16 662 745
Other assets		3 615 603	13 829 312	3 461 313	5 643 402
Liabilities		13 287 650	4 222 061	16 673 830	9 465 456
Bank overdrafts		7 450 000	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	0
Other liabilities		5 837 650	4 222 061	16 673 830	9 465 456
Net asset value		507 819 467	1 407 462 750	882 779 626	1 473 245 274
Statement of operations and changes in net assets					
Income on investments and assets, net		4 420 485	28 064 114	21 060 442	11 392 706
Management fees	3	863 141	1 952 364	13 616 131	20 870 043
Bank interest		326 867	77 243	3 615	15 348
Interest on swaps	2	198 395	0	0	0
Other fees	6	741 652	2 455 645	3 714 844	5 615 582
Taxes	7	95 164	287 218	4 139 981	1 000 240
Performance fees	5	0	0	0	0
Transaction fees	21	0	11 154	1 978 953	870 545
Distribution fees	4	36 482	203 549	31 630	450 786
Total expenses		2 261 701	4 987 173	23 485 154	28 822 544
Net result from investments		2 158 784	23 076 941	(2 424 712)	(17 429 838)
Net realised result on:					
Investments securities	2	(43 002 312)	(40 793 779)	(99 916 673)	49 560 007
Financial instruments	2	2 008 093	11 182 338	(4 092)	(829 226)
Net realised result		(38 835 435)	(6 534 500)	(102 345 477)	31 300 943
Movement on net unrealised gain/(loss) on:					
Investments securities		48 073 240	111 913 849	77 781 151	(28 769 397)
Financial instruments		(8 410 745)	(13 448 877)	314 114	1 004 902
Change in net assets due to operations		827 060	91 930 472	(24 250 212)	3 536 448
Net subscriptions/(redemptions)		82 764 079	11 136 287	(347 930 857)	(81 629 572)
Dividends paid	8	(183 514)	(18 338 766)	(2 651 684)	(1 972 797)
Increase/(Decrease) in net assets during the year/period		83 407 625	84 727 993	(374 832 753)	(80 065 921)
Net assets at the beginning of the financial year/period		424 411 842	1 322 734 757	1 257 612 379	1 553 311 195
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		507 819 467	1 407 462 750	882 779 626	1 473 245 274

BNP PARIBAS FUNDS

Inclusive Growth	India Equity	Japan Equity	Japan Small Cap	Latin America Equity	Local Emerging Bond
EUR	USD	JPY	JPY	USD	USD
553 931 246	230 693 565	27 506 289 743	98 843 580 592	48 750 987	210 229 238
481 476 653	164 292 483	22 467 260 747	71 628 643 687	39 093 178	191 064 982
68 628 067	46 413 885	3 804 061 516	20 234 232 622	8 804 812	2 426 433
550 104 720	210 706 368	26 271 322 263	91 862 876 309	47 897 990	193 491 415
0	0	0	0	0	0
241 369	0	0	0	0	1 200 819
2 788 579	17 076 392	1 123 278 121	6 476 490 776	307 609	11 967 958
796 578	2 910 805	111 689 359	504 213 507	545 388	3 569 046
1 936 605	10 022 068	573 056 805	993 593 580	361 344	704 212
0	0	0	0	0	54 899
0	0	441 033 185	582 178 269	0	0
1 936 605	10 022 068	132 023 620	411 415 311	361 344	649 313
551 994 641	220 671 497	26 933 232 938	97 849 987 012	48 389 643	209 525 026
6 130 058	2 264 809	464 906 861	1 918 894 904	2 007 650	12 316 817
4 480 310	2 742 112	298 530 258	1 068 136 451	727 495	1 796 504
994	9 069	7 201 406	24 559 301	1 066	197 041
0	0	0	0	0	892 804
1 416 872	632 176	82 426 911	230 390 829	181 644	448 038
212 652	6 710 326	14 610 809	31 449 243	33 287	60 600
0	0	0	0	0	0
230 684	588 619	28 992 695	88 539 363	147 016	0
9 886	73 138	2 134 638	1 922 997	9 848	34 846
6 351 398	10 755 440	433 896 717	1 444 998 184	1 100 356	3 429 833
(221 340)	(8 490 631)	31 010 144	473 896 720	907 294	8 886 984
3 251 833	14 364 962	2 664 886 312	9 703 672 419	(175 734)	(4 661 430)
191 431	(73 283)	1 610 756 446	2 056 536 233	(23 956)	4 549 605
3 221 924	5 801 048	4 306 652 902	12 234 105 372	707 604	8 775 159
57 397 803	32 572 151	2 864 932 417	9 063 656 284	9 476 330	19 713 312
115 231	0	(306 551 785)	(246 870 429)	0	(1 892 360)
60 734 958	38 373 199	6 865 033 534	21 050 891 227	10 183 934	26 596 111
126 111 652	(37 278 478)	(3 663 678)	(13 294 938 350)	(5 418 539)	(41 647 738)
(223 631)	(117 385)	(18 702 461)	(9 826 867)	(222 348)	(3 578 208)
186 622 979	977 336	6 842 667 395	7 746 126 010	4 543 047	(18 629 835)
365 371 662	219 694 161	20 090 565 543	90 103 861 002	43 846 596	228 154 861
0	0	0	0	0	0
551 994 641	220 671 497	26 933 232 938	97 849 987 012	48 389 643	209 525 026

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Multi-Asset Opportunities	Multi-Asset Thematic	Nordic Small Cap	RMB Bond
	Expressed in Notes	USD	EUR	EUR	USD
Statement of net assets					
Assets		13 813 578	160 642 371	135 903 788	183 637 373
<i>Securities portfolio at cost price</i>		15 014 343	159 967 740	121 535 329	180 564 103
<i>Unrealised gain/(loss) on securities portfolio</i>		(2 348 879)	(1 308 587)	10 573 494	(567 803)
Securities portfolio at market value	2	12 665 464	158 659 153	132 108 823	179 996 300
Options at market value	2,15	0	79 643	0	0
Net Unrealised gain on financial instruments	2,11,12,13,14	112 226	351 700	1 050 433	0
Cash at banks and time deposits		1 014 177	1 509 139	2 414 155	654 656
Other assets		21 711	42 736	330 377	2 986 417
Liabilities		1 679 108	571 799	667 629	84 058
Bank overdrafts		14 625	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13,14	0	0	0	4 770
Other liabilities		1 664 483	571 799	667 629	79 288
Net asset value		12 134 470	160 070 572	135 236 159	183 553 315
Statement of operations and changes in net assets					
Income on investments and assets, net		522 876	2 037 852	4 479 032	7 263 364
Management fees	3	175 775	2 290 074	2 442 181	358 115
Bank interest		11 239	27 909	4 575	32 146
Interest on swaps	2	0	0	0	0
Other fees	6	50 673	645 642	567 758	421 583
Taxes	7	12 588	57 121	102 566	36 099
Performance fees	5	0	0	0	0
Transaction fees	21	27 911	50 495	107 940	5 000
Distribution fees	4	46	7 965	30 062	157
Total expenses		278 232	3 079 206	3 255 082	853 100
Net result from investments		244 644	(1 041 354)	1 223 950	6 410 264
Net realised result on:					
Investments securities	2	(4 211 780)	(11 538 014)	(16 739 803)	(9 824 864)
Financial instruments	2	425 723	(3 115 860)	(3 325 944)	149 049
Net realised result		(3 541 413)	(15 695 228)	(18 841 797)	(3 265 551)
Movement on net unrealised gain/(loss) on:					
Investments securities		4 469 787	19 647 066	16 415 461	7 738 868
Financial instruments		(384 253)	1 168 943	866 071	(33 619)
Change in net assets due to operations		544 121	5 120 781	(1 560 265)	4 439 698
Net subscriptions/(redemptions)		(10 926 982)	(67 336 792)	(53 161 863)	(114 071 264)
Dividends paid	8	(342 641)	(1 179 578)	(1 719 556)	(190 979)
Increase/(Decrease) in net assets during the year/period		(10 725 502)	(63 395 589)	(56 441 684)	(109 822 545)
Net assets at the beginning of the financial year/period		22 859 972	223 466 161	191 677 843	293 375 860
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		12 134 470	160 070 572	135 236 159	183 553 315

BNP PARIBAS FUNDS

Russia Equity (NAV suspended)	SMaRT Food	Social Bond	Sustainable Asia ex-Japan Equity	Sustainable Asian Cities Bond	Sustainable Enhanced Bond 12M
EUR	EUR	EUR	USD	USD	EUR
59 089 289	1 098 130 739	198 831 841	286 180 389	80 672 755	1 882 456 073
556 314 810	1 115 291 664	198 739 679	276 130 532	80 546 221	1 840 308 474
(500 154 812)	(34 587 071)	(6 370 163)	(4 110 166)	(871 808)	(34 348 290)
56 159 998	1 080 704 593	192 369 516	272 020 366	79 674 413	1 805 960 184
0	0	0	0	0	0
25 047	542 495	27 156	9 944	44 087	0
2 875 049	14 882 416	4 787 386	12 380 898	75 068	52 561 626
29 195	2 001 235	1 647 783	1 769 181	879 187	23 934 263
1 129 241	3 617 796	621 306	3 452 858	73 206	14 501 107
0	0	0	0	0	0
0	0	0	0	0	6 875 787
1 129 241	3 617 796	621 306	3 452 858	73 206	7 625 320
57 960 048	1 094 512 943	198 210 535	282 727 531	80 599 549	1 867 954 966
336 829	27 968 795	3 613 790	7 202 385	2 869 008	44 720 436
0	17 860 495	106 727	4 614 751	328 811	2 078 142
26 004	33 355	3 943	9 423	3 715	1 704
0	0	0	0	0	2 840 344
190 933	4 328 730	423 164	1 301 120	163 076	2 804 368
8 962	768 685	26 729	298 182	32 331	512 895
0	0	0	0	0	0
39	649 327	3 815	1 025 576	0	49 299
0	262 186	4	7 699	811	62 962
225 938	23 902 778	564 382	7 256 751	528 744	8 349 714
110 891	4 066 017	3 049 408	(54 366)	2 340 264	36 370 722
(4 793 812)	28 009 790	(7 138 084)	(91 741 191)	36 855	(65 541 750)
(156 057)	678 421	2 637 502	60 620	(42 888)	15 463 376
(4 838 978)	32 754 228	(1 451 174)	(91 734 937)	2 334 231	(13 707 652)
8 763 154	(96 817 654)	18 719 642	93 498 131	697 517	144 062 664
82 925	3 232 006	(2 720 441)	(19 665)	33 682	(19 065 563)
4 007 101	(60 831 420)	14 548 027	1 743 529	3 065 430	111 289 449
0	(496 309 790)	(84 842 511)	(280 266 965)	31 249 405	(1 472 874 531)
0	(1 364 419)	(220 808)	(2 474 108)	(1 039 410)	(24 424 577)
4 007 101	(558 505 629)	(70 515 292)	(280 997 544)	33 275 425	(1 386 009 659)
53 952 947	1 653 018 572	268 725 827	563 725 075	47 324 124	3 253 964 625
0	0	0	0	0	0
57 960 048	1 094 512 943	198 210 535	282 727 531	80 599 549	1 867 954 966

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Sustainable Euro Bond	Sustainable Euro Corporate Bond	Sustainable Euro Multi-Factor Corporate Bond	Sustainable Euro Multi-Factor Equity
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		388 290 124	1 022 437 847	256 198 150	25 566 675
<i>Securities portfolio at cost price</i>		406 525 236	1 032 725 627	247 368 025	22 467 911
<i>Unrealised gain/(loss) on securities portfolio</i>		(28 495 387)	(36 080 207)	3 136 112	2 198 651
Securities portfolio at market value	2	378 029 849	996 645 420	250 504 137	24 666 562
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13,14	17 130	3 715 021	962 482	0
Cash at banks and time deposits		6 082 901	7 351 711	1 842 780	318 800
Other assets		4 160 244	14 725 695	2 888 751	581 313
Liabilities		12 308 016	8 426 268	132 904	558 642
Bank overdrafts		0	914 793	14 694	0
Net Unrealised loss on financial instruments	2,11,12,13,14	0	0	0	14 600
Other liabilities		12 308 016	7 511 475	118 210	544 042
Net asset value		375 982 108	1 014 011 579	256 065 246	25 008 033
Statement of operations and changes in net assets					
Income on investments and assets, net		7 361 108	31 409 770	5 138 826	2 116 670
Management fees	3	1 056 521	1 770 892	156 152	154 590
Bank interest		80	36 690	32 632	8 709
Interest on swaps	2	0	6 327 761	0	0
Other fees	6	889 570	2 329 581	488 721	113 346
Taxes	7	92 107	277 517	47 596	5 470
Performance fees	5	0	0	0	0
Transaction fees	21	8 668	1 760	3 680	130 816
Distribution fees	4	16 009	25 490	83 668	0
Total expenses		2 062 955	10 769 691	812 449	412 931
Net result from investments		5 298 153	20 640 079	4 326 377	1 703 739
Net realised result on:					
Investments securities	2	(38 003 230)	(92 009 459)	(10 870 542)	6 516 494
Financial instruments	2	(20 856)	975 043	(503 363)	481 806
Net realised result		(32 725 933)	(70 394 337)	(7 047 528)	8 702 039
Movement on net unrealised gain/(loss) on:					
Investments securities		66 176 185	160 167 030	25 949 412	649 966
Financial instruments		(100 562)	77 598	1 173 366	124 070
Change in net assets due to operations		33 349 690	89 850 291	20 075 250	9 476 075
Net subscriptions/(redemptions)		(201 456 588)	(697 830 483)	(19 355 524)	(46 408 589)
Dividends paid	8	(370 870)	(11 487 938)	(93 569)	0
Increase/(Decrease) in net assets during the year/period		(168 477 768)	(619 468 130)	626 157	(36 932 514)
Net assets at the beginning of the financial year/period		544 459 876	1 633 479 709	255 439 089	61 940 547
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		375 982 108	1 014 011 579	256 065 246	25 008 033

BNP PARIBAS FUNDS

Sustainable Europe Dividend	Sustainable Europe Multi-Factor Equity	Sustainable Europe Value	Sustainable Global Corporate Bond	Sustainable Global Equity	Sustainable Global Low Vol Equity
EUR	EUR	EUR	USD	USD	EUR
134 954 003	326 047 799	420 801 837	389 228 127	340 184 570	755 303 613
108 534 724	291 648 002	374 689 549	375 158 276	286 372 790	707 700 842
26 209 220	29 782 654	45 507 799	(8 015 128)	50 924 316	42 931 940
134 743 944	321 430 656	420 197 348	367 143 148	337 297 106	750 632 782
0	0	0	0	0	0
0	268 474	371 294	0	1 062 026	200 974
91 299	3 234 282	56 640	10 777 723	1 445 532	3 002 478
118 760	1 114 387	176 555	11 307 256	379 906	1 467 379
193 827	1 006 569	1 826 087	8 768 102	1 520 597	2 529 971
0	0	0	48 216	0	0
7 197	0	0	4 836 415	0	0
186 630	1 006 569	1 826 087	3 883 471	1 520 597	2 529 971
134 760 176	325 041 230	418 975 750	380 460 025	338 663 973	752 773 642
4 414 338	11 548 907	23 644 465	14 568 962	4 729 432	18 772 743
1 022 735	1 531 803	6 245 073	1 553 224	4 390 160	8 520 318
1 421	1 392	31 070	52 708	3 479	77 663
0	0	0	934	0	0
399 896	894 037	1 857 758	850 738	1 250 493	2 456 790
56 479	71 209	313 535	107 811	220 384	357 061
0	0	0	0	0	0
139 303	825 814	1 029 569	18 665	231 393	688 367
19 936	95 359	7 679	286 330	166 358	343 188
1 639 770	3 419 614	9 484 684	2 870 410	6 262 267	12 443 387
2 774 568	8 129 293	14 159 781	11 698 552	(1 532 835)	6 329 356
4 716 621	26 824 092	29 593 568	(43 591 743)	8 279 528	1 645 849
3 947	2 288 888	2 003 661	(7 404 620)	(691 224)	277 969
7 495 136	37 242 273	45 757 010	(39 297 811)	6 055 469	8 253 174
12 491 802	20 293 323	20 438 785	69 493 942	54 178 731	59 759 211
12 514	1 067 954	3 165 737	5 865 903	1 057 977	67 916
19 999 452	58 603 550	69 361 532	36 062 034	61 292 177	68 080 301
(20 354 582)	(74 840 856)	(204 483 186)	(104 300 107)	(39 129 323)	(122 052 464)
(831 475)	(114 219)	(200 242)	(7 250 362)	(921 523)	(650 837)
(1 186 605)	(16 351 525)	(135 321 896)	(75 488 435)	21 241 331	(54 623 000)
135 946 781	341 392 755	554 297 646	455 948 460	317 422 642	807 396 642
0	0	0	0	0	0
134 760 176	325 041 230	418 975 750	380 460 025	338 663 973	752 773 642

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		Sustainable Global Multi-Factor Corporate Bond	Sustainable Global Multi-Factor High Yield Bond	Sustainable Multi- Asset Balanced	Sustainable Multi- Asset Flexible
	Expressed in Notes	USD	USD	EUR	EUR
Statement of net assets					
Assets		60 430 161	23 544 497	1 008 415 450	94 217 591
<i>Securities portfolio at cost price</i>		57 535 306	21 345 772	930 534 386	89 412 306
<i>Unrealised gain/(loss) on securities portfolio</i>		543 670	1 060 116	48 429 326	2 997 267
Securities portfolio at market value	2	58 078 976	22 405 888	978 963 712	92 409 573
Options at market value	2,15	0	0	0	509
Net Unrealised gain on financial instruments	2,11,12,13, 14	764 908	95 557	1 763 056	407 785
Cash at banks and time deposits		911 002	733 210	16 643 388	1 399 724
Other assets		675 275	309 842	11 045 294	0
Liabilities		789 613	101 619	10 509 940	186 181
Bank overdrafts		221 501	97 437	629 009	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	0	0
Other liabilities		568 112	4 182	9 880 931	186 181
Net asset value		59 640 548	23 442 878	997 905 510	94 031 410
Statement of operations and changes in net assets					
Income on investments and assets, net		2 414 123	1 841 738	8 496 655	144 817
Management fees	3	18 245	44 581	13 279 392	456 452
Bank interest		22 469	12 613	174 952	30 604
Interest on swaps	2	0	0	0	0
Other fees	6	116 827	57 618	3 160 656	168 858
Taxes	7	7 324	8 999	627 902	35 810
Performance fees	5	0	0	0	52 892
Transaction fees	21	1 566	1 187	129 260	36 475
Distribution fees	4	3	0	1 143 685	33 649
Total expenses		166 434	124 998	18 515 847	814 740
Net result from investments		2 247 689	1 716 740	(10 019 192)	(669 923)
Net realised result on:					
Investments securities	2	(3 223 911)	325 289	(46 606 559)	286 192
Financial instruments	2	542 945	43 051	(2 087 451)	(68 479)
Net realised result		(433 277)	2 085 080	(58 713 202)	(452 210)
Movement on net unrealised gain/(loss) on:					
Investments securities		6 868 469	1 463 113	139 186 676	3 060 766
Financial instruments		(6 714)	95 024	3 424 760	350 807
Change in net assets due to operations		6 428 478	3 643 217	83 898 234	2 959 363
Net subscriptions/(redemptions)		(25 413 533)	(13 215 103)	(351 822 968)	85 540 256
Dividends paid	8	(100)	(1 174 726)	(7 986 761)	0
Increase/(Decrease) in net assets during the year/period		(18 985 155)	(10 746 612)	(275 911 495)	88 499 619
Net assets at the beginning of the financial year/period		78 625 703	34 189 490	1 273 817 005	5 531 791
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		59 640 548	23 442 878	997 905 510	94 031 410

BNP PARIBAS FUNDS

Sustainable US Multi-Factor Equity	Sustainable US Value Multi-Factor Equity	Target Risk Balanced	Turkey Equity	US Growth	US High Yield Bond
USD	USD	EUR	EUR	USD	USD
1 144 465 366	485 697 091	576 757 755	28 768 704	1 424 080 455	44 461 362
969 536 391	439 529 788	564 176 878	26 333 609	1 050 609 120	41 679 096
156 580 992	39 476 377	5 223 633	1 740 524	347 344 352	1 246 673
1 126 117 383	479 006 165	569 400 511	28 074 133	1 397 953 472	42 925 769
0	0	291 616	0	0	0
6 623 512	3 418 805	3 681 069	0	3 668 255	143 888
9 677 421	2 324 149	3 252 386	279 381	5 573 964	414 730
2 047 050	947 972	132 173	415 190	16 884 764	976 975
2 136 595	1 802 252	1 883 718	693 790	15 920 738	372 659
0	0	603 803	0	0	66 737
0	0	0	0	0	0
2 136 595	1 802 252	1 279 915	693 790	15 920 738	305 922
1 142 328 771	483 894 839	574 874 037	28 074 914	1 408 159 717	44 088 703
15 779 798	8 125 804	4 035 813	1 118 769	6 355 063	2 794 137
8 493 831	4 393 637	4 199 433	572 328	13 657 660	544 855
46 118	23 707	2 438	904	56 083	8 750
0	0	0	0	0	0
3 256 664	1 631 846	1 499 012	131 581	3 892 274	136 341
566 090	307 037	779 476	21 370	674 339	34 427
0	0	0	0	0	0
379 632	303 851	438 808	228 985	422 872	167
240 860	13 482	132 080	17 328	38 361	58 843
12 983 195	6 673 560	7 051 247	972 496	18 741 589	783 383
2 796 603	1 452 244	(3 015 434)	146 273	(12 386 526)	2 010 754
63 781 087	11 540 057	(10 255 255)	10 274 677	88 370 344	(1 581 645)
21 962 987	12 289 190	(4 903 181)	(346 685)	1 782 909	230 212
88 540 677	25 281 491	(18 173 870)	10 074 265	77 766 727	659 321
79 443 555	26 373 738	49 093 546	(13 575 669)	312 211 195	4 225 667
8 507 287	3 244 593	5 631 582	0	375 951	34 677
176 491 519	54 899 822	36 551 258	(3 501 404)	390 353 873	4 919 665
(132 392 376)	(255 107 535)	(308 226 160)	(37 118 953)	53 299 153	(8 173 107)
(471 040)	(222 106)	(4 311)	(42 006)	(227 234)	(2 016 219)
43 628 103	(200 429 819)	(271 679 213)	(40 662 363)	443 425 792	(5 269 661)
1 098 700 668	684 324 658	846 553 250	68 737 277	964 733 925	49 358 364
0	0	0	0	0	0
1 142 328 771	483 894 839	574 874 037	28 074 914	1 408 159 717	44 088 703

BNP PARIBAS FUNDS

Financial statements at 31/12/2023

		US Mid Cap	US Small Cap	USD Money Market	USD Short Duration Bond
	Expressed in Notes	USD	USD	USD	USD
Statement of net assets					
Assets		74 483 002	766 803 012	575 191 327	179 281 528
<i>Securities portfolio at cost price</i>		58 678 567	670 104 333	503 995 582	167 240 284
<i>Unrealised gain/(loss) on securities portfolio</i>		14 899 391	76 263 038	9 445 890	3 243 077
Securities portfolio at market value	2	73 577 958	746 367 371	513 441 472	170 483 361
Options at market value	2,15	0	0	0	0
Net Unrealised gain on financial instruments	2,11,12,13, 14	74 747	814 816	0	0
Cash at banks and time deposits		598 673	14 090 665	42 505 918	4 910 120
Other assets		231 624	5 530 160	19 243 937	3 888 047
Liabilities		301 759	2 042 544	10 836 860	9 778 560
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	2,11,12,13, 14	0	0	119 243	857 430
Other liabilities		301 759	2 042 544	10 717 617	8 921 130
Net asset value		74 181 243	764 760 468	564 354 467	169 502 968
Statement of operations and changes in net assets					
Income on investments and assets, net		843 900	7 704 084	24 571 804	4 861 336
Management fees	3	1 212 078	7 817 483	1 549 836	708 317
Bank interest		230	37 655	12 977	35 500
Interest on swaps	2	0	0	17 628 979	0
Other fees	6	279 585	1 904 315	626 637	436 023
Taxes	7	50 529	256 855	96 178	115 475
Performance fees	5	0	0	0	0
Transaction fees	21	22 408	439 545	0	4 906
Distribution fees	4	8 231	15 973	0	11 279
Total expenses		1 573 061	10 471 826	19 914 607	1 311 500
Net result from investments		(729 161)	(2 767 742)	4 657 197	3 549 836
Net realised result on:					
Investments securities	2	4 101 850	(21 148 483)	20 073 645	(1 482 384)
Financial instruments	2	204 532	3 541 662	12 500	2 564 166
Net realised result		3 577 221	(20 374 563)	24 743 342	4 631 618
Movement on net unrealised gain/(loss) on:					
Investments securities		7 933 924	138 119 078	4 252 955	5 588 244
Financial instruments		(131 390)	(2 326 411)	(882 406)	(1 442 222)
Change in net assets due to operations		11 379 755	115 418 104	28 113 891	8 777 640
Net subscriptions/(redemptions)		(11 126 749)	(145 319 115)	(189 302 529)	(41 554 546)
Dividends paid	8	(68 253)	(247 481)	(323 286)	(1 913 992)
Increase/(Decrease) in net assets during the year/period		184 753	(30 148 492)	(161 511 924)	(34 690 898)
Net assets at the beginning of the financial year/period		73 996 490	794 908 960	725 866 391	204 193 866
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		74 181 243	764 760 468	564 354 467	169 502 968

BNP PARIBAS FUNDS

Combined

EUR

52 059 625 159

47 946 760 886

2 535 369 038

50 482 129 924

4 699 117

95 555 239

925 382 121

551 858 758

454 031 363

14 300 441

56 353 322

383 377 600

51 605 593 796

1 020 935 626

468 849 464

4 596 079

86 304 986

142 013 043

32 396 761

110 628

30 895 582

10 151 489

775 318 032

245 617 594

(1 071 435 376)

205 266 775

(620 551 007)

5 263 751 871

(189 153 070)

4 454 047 794

(8 922 482 135)

(185 852 477)

(4 654 286 818)

56 665 678 258

(405 797 644)

51 605 593 796

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Aqua	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	4 278 009 259	3 448 466 572	3 742 064 147	
Net asset value per share				
Share "B USD - Capitalisation"	0	82.53	98.66	10.000
Share "Classic - Capitalisation"	221.26	181.17	211.22	5 675 728.408
Share "Classic - Distribution"	170.41	137.17	156.79	1 344 380.512
Share "Classic HKD - Capitalisation"	0	89.75	107.86	10.000
Share "Classic RH CNH - Capitalisation"	1 063.04	894.80	1 037.83	2 879.348
Share "Classic RH CNH MD - Distribution"	0	995.80	1 126.62	100.000
Share "Classic RH CZK - Capitalisation"	2 000.53	1 733.06	2 090.89	1 246 910.796
Share "Classic RH HKD MD - Distribution"	0	90.63	102.79	100.000
Share "Classic RH SGD MD - Distribution"	165.61	132.19	149.57	57 952.283
Share "Classic RH USD - Capitalisation"	205.50	171.91	205.16	120 057.387
Share "Classic RH USD MD - Distribution"	173.47	139.15	158.18	206 441.164
Share "Classic SGD - Capitalisation"	173.22	132.43	157.17	20 712.197
Share "Classic USD - Capitalisation"	251.60	193.35	233.32	269 276.506
Share "Classic USD - Distribution"	164.33	124.04	146.82	12 399.679
Share "I - Capitalisation"	363.68	301.13	354.99	2 373 598.412
Share "I USD - Capitalisation"	136.43	106.01	129.36	261 479.280
Share "K - Capitalisation"	136.18	110.67	128.06	1 232 493.802
Share "Life - Capitalisation"	206.70	171.76	203.22	2 292 137.231
Share "N - Capitalisation"	214.26	174.14	201.50	414 267.578
Share "Privilege - Capitalisation"	349.07	288.88	340.38	655 153.690
Share "Privilege - Distribution"	171.91	139.86	161.57	311 202.388
Share "Privilege CHF - Capitalisation"	165.87	130.82	145.12	6 682.593
Share "Privilege GBP - Capitalisation"	179.39	156.89	180.52	30 905.667
Share "Privilege USD - Capitalisation"	182.30	141.59	172.68	121 743.958
Share "U11 H EUR - Capitalisation"	101.11	79.06	92.37	365 065.679
Share "U115 JPY - Capitalisation"	0	0	11 957.00	396 550.261
Share "U18 USD - Capitalisation"	115.08	89.75	109.90	77 990.455
Share "U19 - Capitalisation"	101.54	84.38	99.78	133 022.492
Share "X - Capitalisation"	249.60	207.89	246.48	578 443.079
Belgium Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	210 123 413	172 991 393	141 391 411	
Net asset value per share				
Share "Classic - Capitalisation"	1 124.32	992.42	1 007.92	119 191.749
Share "Classic - Distribution"	383.41	330.63	322.32	65 944.071
Brazil Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	109 936 095	80 215 416	80 086 348	
Net asset value per share				
Share "Classic - Capitalisation"	77.63	79.16	95.76	707 351.246
Share "Classic - Distribution"	47.13	46.92	52.34	37 013.149
Share "Classic EUR - Capitalisation"	68.27	74.19	86.71	34 368.203
Share "Classic EUR - Distribution"	0	0	47.38	334.955
Share "Classic SEK - Capitalisation"	0	0	965.01	56 405.856
Share "N - Capitalisation"	69.36	70.21	84.30	18 968.291
Share "Privilege - Capitalisation"	70.50	72.67	88.78	1 148.660

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

China A-Shares	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	157 600 976	146 789 544	125 261 375	
Net asset value per share				
Share "Classic - Capitalisation"	287.04	201.34	173.90	26 666.768
Share "Classic - Distribution"	136.80	94.16	79.76	929.135
Share "Classic EUR - Capitalisation"	306.42	229.03	191.11	145 022.302
Share "Classic HKD - Capitalisation"	0	0	1 357.82	1 214.166
Share "I - Capitalisation"	226.59	160.80	140.51	215 808.818
Share "I EUR - Capitalisation"	199.27	150.69	127.21	411 929.862
Share "Privilege - Capitalisation"	197.87	140.20	122.31	11 514.850
Share "Privilege EUR - Capitalisation"	0	0	110.71	878.901

China Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	2 103 580 535	1 229 109 554	838 485 238	
Net asset value per share				
Share "Classic - Capitalisation"	590.77	422.92	340.30	282 354.708
Share "Classic - Distribution"	339.23	237.72	187.21	32 097.839
Share "Classic EUR - Capitalisation"	219.49	167.42	130.16	1 645 344.966
Share "Classic EUR - Distribution"	166.45	124.39	94.60	111 658.764
Share "Classic H EUR - Capitalisation"	80.74	57.28	45.61	70 043.724
Share "Classic NOK - Capitalisation"	0	0	3 455.91	12 728.103
Share "Classic RH EUR - Capitalisation"	72.41	50.26	39.30	22 426.687
Share "Classic RH SGD - Capitalisation"	82.37	58.48	46.00	315 219.131
Share "Classic RH SGD MD - Distribution"	81.05	56.09	43.99	173.132
Share "Classic SEK - Capitalisation"	0	0	3 429.40	15 142.630
Share "I - Capitalisation"	689.53	499.14	406.11	819 269.011
Share "I EUR - Capitalisation"	145.62	112.32	88.29	681 787.279
Share "K EUR - Capitalisation"	0	76.83	59.28	53 299.938
Share "N - Capitalisation"	526.88	374.34	298.96	56 358.495
Share "N EUR - Capitalisation"	0	0	270.63	221.965
Share "Privilege - Capitalisation"	200.09	144.68	117.59	191 771.950
Share "Privilege - Distribution"	161.46	114.30	90.93	2 550.246
Share "Privilege EUR - Capitalisation"	116.31	89.62	70.37	267 228.816
Share "X - Capitalisation"	95.95	70.08	0	0
Share "X AUD - Capitalisation"	92 741.44	72 661.94	0	0

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Climate Impact	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	3 807 224 947	2 640 233 960	2 788 348 830	
Net asset value per share				
Share "Classic - Capitalisation"	310.99	241.44	259.32	6 198 338.758
Share "Classic - Distribution"	233.39	177.98	187.14	374 805.649
Share "Classic H EUR - Capitalisation"	149.81	110.90	120.27	553 995.402
Share "Classic HKD - Capitalisation"	0	88.95	99.27	10.000
Share "Classic RH CNH - Capitalisation"	0	863.67	922.37	100.000
Share "Classic RH HKD - Capitalisation"	0	90.92	98.90	100.000
Share "Classic RH SGD - Capitalisation"	99.82	79.03	85.28	100.000
Share "Classic RH USD - Capitalisation"	0	91.12	100.10	100.000
Share "Classic USD - Capitalisation"	171.58	125.02	138.98	131 001.585
Share "I - Capitalisation"	376.51	296.32	322.63	1 960 087.419
Share "I - Distribution"	103.22	79.80	85.05	9.222
Share "I Plus - Capitalisation"	166.32	131.43	143.69	766 618.524
Share "I USD - Capitalisation"	0	90.07	101.54	10.000
Share "K - Capitalisation"	0	84.17	89.72	206 583.541
Share "N - Capitalisation"	255.79	197.10	210.12	111 455.917
Share "Privilege - Capitalisation"	2 922.31	2 297.47	2 498.61	37 780.345
Share "Privilege - Distribution"	184.75	142.68	151.92	158 385.578
Share "Privilege RH CHF - Distribution"	0	96.24	101.27	100.000
Share "Privilege RH EUR - Capitalisation"	0	96.32	105.41	1 354.000
Share "Privilege RH EUR - Distribution"	106.22	74.41	79.74	789.611
Share "Privilege RH GBP - Distribution"	106.38	75.03	81.56	59 515.967
Share "Privilege USD - Capitalisation"	182.10	134.36	151.23	502 386.765
Share "Privilege USD - Distribution"	107.05	77.52	85.49	145 951.232
Share "U2 HKD - Capitalisation"	0	89.67	101.77	32.741
Share "U2 HKD - Distribution"	114.20	82.34	90.34	60 139.868
Share "U2 HKD MD - Distribution"	0	88.65	96.79	2 587.802
Share "U2 RH AUD - Distribution"	108.05	75.48	80.37	14 188.121
Share "U2 RH CHF - Distribution"	102.15	70.90	74.20	2 000.000
Share "U2 RH CNH - Capitalisation"	0	888.93	965.08	100.000
Share "U2 RH CNH - Distribution"	110.80	79.68	84.73	3 383.564
Share "U2 RH CNH MD - Distribution"	0	868.95	920.86	100.000
Share "U2 RH EUR - Capitalisation"	0	96.16	104.75	340.916
Share "U2 RH EUR - Distribution"	0	96.09	102.44	100.000
Share "U2 RH EUR MD - Distribution"	0	87.03	93.47	716.959
Share "U2 RH GBP - Distribution"	110.53	77.44	83.73	8 271.099
Share "U2 RH SGD - Capitalisation"	108.09	78.43	86.03	14 195.021
Share "U2 RH SGD - Distribution"	0	97.28	104.51	100.000
Share "U2 RH SGD MD - Distribution"	0	88.08	94.63	4 702.175
Share "U2 RH USD - Capitalisation"	0	87.77	97.16	100.000
Share "U2 USD - Capitalisation"	122.35	89.78	100.51	278 964.432
Share "U2 USD - Distribution"	107.65	77.53	85.02	14 762.932
Share "U2 USD MD - Distribution"	0	88.82	96.21	31.486
Share "X - Capitalisation"	209.08	165.59	181.36	45 336.578
Share "X - Distribution"	175.01	0	108 965.85	4.621
Consumer Innovators	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 573 523 079	917 965 197	892 255 837	
Net asset value per share				
Share "B USD - Capitalisation"	0	73.72	91.22	3 635.193
Share "Classic - Capitalisation"	347.72	249.05	300.72	1 937 547.463
Share "Classic - Distribution"	245.28	174.24	207.86	230 148.271
Share "Classic H EUR - Capitalisation"	136.64	90.95	111.60	258 423.452
Share "Classic RH SGD - Capitalisation"	100.49	73.51	89.25	100.000
Share "Classic USD - Capitalisation"	395.46	265.81	332.21	172 429.152
Share "I - Capitalisation"	424.42	307.07	374.55	273 223.893
Share "K - Capitalisation"	114.47	81.37	97.52	296 052.156
Share "N - Capitalisation"	400.65	284.80	341.33	56 429.314
Share "N USD - Capitalisation"	0	0	377.02	3 886.204
Share "Privilege - Capitalisation"	464.90	336.00	409.38	47 599.870
Share "Privilege - Distribution"	303.53	217.58	261.92	36 148.399
Share "X - Capitalisation"	145.51	0	0	0

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Disruptive Technology	EUR	EUR	EUR	Number of shares 31/12/2023
	31/12/2021	31/12/2022	31/12/2023	
Net assets	3 583 041 646	2 821 389 665	3 951 133 235	
Net asset value per share				
Share "B USD - Capitalisation"	119.00	81.63	114.04	7 284.100
Share "Classic - Capitalisation"	2 110.72	1 558.24	2 124.39	797 463.218
Share "Classic - Distribution"	1 644.87	1 193.29	1 596.95	87 777.175
Share "Classic CZK - Capitalisation"	2 337.20	1 677.07	2 336.96	612 139.570
Share "Classic H EUR - Capitalisation"	209.46	140.69	193.83	1 532 591.789
Share "Classic RH USD - Capitalisation"	0	87.58	121.87	3 156.500
Share "Classic USD - Capitalisation"	2 409.63	1 669.50	2 355.81	47 182.246
Share "Classic USD - Distribution"	580.69	395.04	547.46	22 164.621
Share "I - Capitalisation"	2 437.51	1 817.78	2 503.43	199 302.930
Share "I GBP - Capitalisation"	216.26	170.43	229.24	2 641.595
Share "I Plus - Capitalisation"	200.08	149.43	206.10	1 087 301.292
Share "I USD - Capitalisation"	197.85	138.47	197.38	352 380.761
Share "K - Capitalisation"	131.88	96.63	130.75	432 029.359
Share "N - Capitalisation"	940.25	688.94	932.22	99 628.576
Share "N USD - Capitalisation"	0	0	1 029.65	1 596.519
Share "Privilege - Capitalisation"	675.66	503.32	692.38	182 585.214
Share "Privilege - Distribution"	532.31	389.69	526.23	109 217.637
Share "Privilege H EUR - Capitalisation"	208.79	141.57	196.73	68 326.289
Share "Privilege RH USD - Capitalisation"	264.01	202.02	283.91	2 579.999
Share "Privilege USD - Capitalisation"	235.42	164.59	234.35	102 394.750
Share "UI6 H EUR - Capitalisation"	131.16	89.25	124.48	502 800.000
Share "UP4 - Distribution"	179.77	131.87	178.44	444 942.193
Share "X - Capitalisation"	181.98	136.73	189.70	47 726.449
Share "X - Distribution"	0	0	106 918.09	2 716.426
Share "X NOK - Capitalisation"	1 114 228.15	877 621.13	1 299.32	435 026.924
Ecosystem Restoration	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	210 473 302	131 050 169	83 681 002	
Net asset value per share				
Share "Classic - Capitalisation"	80.10	48.58	35.87	180 004.752
Share "Classic - Distribution"	80.11	47.72	34.30	45 964.467
Share "Classic H EUR - Capitalisation"	80.11	48.61	35.78	3 660.834
Share "Classic HKD - Capitalisation"	75.54	43.65	34.07	10 000
Share "Classic RH CNH - Capitalisation"	819.84	511.43	376.30	100 000
Share "Classic RH CZK - Capitalisation"	807.38	517.86	394.52	19 338.920
Share "Classic RH SGD - Capitalisation"	80.64	49.91	37.11	100 000
Share "Classic USD - Capitalisation"	74.43	42.36	32.37	980 720
Share "I - Capitalisation"	80.60	49.37	36.82	23 524.588
Share "I JPY - Capitalisation"	8 460.00	5 581.00	4 594.00	10 000
Share "I USD - Capitalisation"	74.90	43.11	33.24	10 000
Share "IH EUR - Capitalisation"	80.59	49.56	36.75	100 000
Share "IH JPY - Capitalisation"	8 478.00	5 188.00	3 714.00	300 000
Share "N - Capitalisation"	79.76	47.99	35.17	13 586.934
Share "Privilege - Capitalisation"	80.56	49.29	36.73	1 675.000
Share "Privilege - Distribution"	80.52	48.50	35.18	10 000
Share "Privilege RH GBP - Capitalisation"	80.79	49.76	37.56	100 000
Share "Privilege USD - Capitalisation"	75.01	43.10	33.18	10 000
Share "X - Capitalisation"	80 881.91	49 912.55	94 672.41	779 000

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Emerging Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	685 613 056	448 164 663	421 703 067	
Net asset value per share				
Share "B MD - Distribution"	91.27	61.86	60.28	3 248.146
Share "BH AUD MD - Distribution"	90.99	60.10	57.46	600.000
Share "Classic - Capitalisation"	484.13	385.63	426.96	28 718.550
Share "Classic - Distribution"	71.89	53.94	55.35	90 268.602
Share "Classic EUR - Capitalisation"	424.62	360.40	385.51	10 506.744
Share "Classic EUR - Distribution"	255.58	204.92	202.72	8 758.991
Share "Classic H AUD MD - Distribution"	66.61	44.62	43.32	14 831.435
Share "Classic H EUR - Capitalisation"	98.53	76.12	82.25	100 819.953
Share "Classic H EUR - Distribution"	78.89	57.43	57.48	69 822.672
Share "Classic MD - Distribution"	80.81	55.39	54.58	252 147.534
Share "I - Capitalisation"	40.71	32.72	36.55	972 906.001
Share "I EUR - Capitalisation"	0	0	33.09	129 199.652
Share "IH EUR - Capitalisation"	113.82	88.67	96.68	2 429 825.134
Share "N - Capitalisation"	432.65	342.90	377.75	8 449.804
Share "Privilege - Capitalisation"	31.65	25.38	28.30	589 191.800
Share "Privilege H EUR - Capitalisation"	101.60	78.89	85.72	19 531.072
Share "X - Capitalisation"	145.76	117.79	132.30	358 299.599
Share "X EUR - Capitalisation"	0	0	119.76	8 250.560
Emerging Bond Opportunities	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	508 131 117	307 805 171	288 031 851	
Net asset value per share				
Share "B MD - Distribution"	89.04	63.85	62.92	1 838.245
Share "B RH AUD MD - Distribution"	88.81	62.28	60.26	100.000
Share "B RH ZAR MD - Distribution"	901.36	623.01	602.89	100.000
Share "Classic - Capitalisation"	216.72	181.90	201.20	111 911.029
Share "Classic - Distribution"	121.93	95.80	98.34	16 206.512
Share "Classic EUR - Distribution"	98.26	82.50	81.64	1 113.797
Share "Classic EUR MD - Distribution"	73.75	57.85	55.24	19 954.474
Share "Classic GBP - Distribution"	0	0	77.14	70.086
Share "Classic HKD MD - Distribution"	68.63	49.85	49.65	275 874.251
Share "Classic MD - Distribution"	15.28	11.11	11.07	11 740 431.833
Share "Classic MD2 - Distribution"	0	80.14	81.03	10.000
Share "Classic RH AUD MD - Distribution"	67.28	47.74	46.69	52 613.429
Share "Classic RH CNH MD - Distribution"	669.35	465.05	452.56	939.152
Share "Classic RH EUR - Capitalisation"	65.61	53.36	57.60	286 547.473
Share "Classic RH EUR - Distribution"	17.09	13.01	13.00	156 793.637
Share "Classic RH HKD MD - Distribution"	68.85	49.61	48.77	326 400.000
Share "Classic RH SGD MD - Distribution"	68.15	48.96	48.45	1 951.218
Share "Classic RH ZAR MD - Distribution"	657.69	460.26	450.93	32 880.800
Share "I - Capitalisation"	121.60	103.18	115.38	471 408.911
Share "I EUR - Capitalisation"	0	0	104.45	53 000.000
Share "I RH EUR - Capitalisation"	77.61	63.76	69.50	71 210.386
Share "N - Capitalisation"	118.07	98.60	108.52	11 199.226
Share "Privilege - Capitalisation"	104.26	88.26	98.47	88 341.391
Share "Privilege EUR - Capitalisation"	102.37	92.35	99.53	193 532.096
Share "Privilege RH EUR - Distribution"	57.37	43.98	44.37	171 287.697
Share "X - Capitalisation"	125.82	107.40	0	0

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Emerging Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	358 297 606	230 368 249	181 876 085	
Net asset value per share				
Share "B - Capitalisation"	82.67	63.32	66.09	1 973.030
Share "Classic - Capitalisation"	651.32	504.13	531.73	126 514.532
Share "Classic - Distribution"	139.02	105.15	107.60	120 438.826
Share "Classic CZK - Capitalisation"	961.93	771.11	803.17	41 862.284
Share "Classic EUR - Capitalisation"	126.95	104.70	106.69	390 781.188
Share "Classic EUR - Distribution"	96.69	78.01	77.07	38 118.373
Share "Classic NOK - Capitalisation"	0	0	5 399.97	1 227.941
Share "Classic SEK - Capitalisation"	0	0	5 358.57	1 222.257
Share "I - Capitalisation"	785.33	614.65	655.56	9 532.145
Share "I EUR - Capitalisation"	101.46	84.62	87.18	50 376.692
Share "N - Capitalisation"	185.79	142.75	149.45	18 693.317
Share "N EUR - Capitalisation"	0	0	135.32	109.420
Share "Privilege - Capitalisation"	107.49	84.03	89.52	157 293.483
Share "Privilege EUR - Capitalisation"	101.25	84.34	86.81	4 311.832
Share "X - Capitalisation"	119.09	94.05	101.21	207 506.440
Energy Transition	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	3 001 296 860	1 952 485 489	1 445 669 663	
Net asset value per share				
Share "B USD - Capitalisation"	83.09	49.70	37.80	77 472.572
Share "Classic - Capitalisation"	1 109.15	714.11	530.07	684 866.669
Share "Classic - Distribution"	590.01	372.41	270.19	180 775.623
Share "Classic GBP - Distribution"	0	0	234.12	19.710
Share "Classic H EUR - Capitalisation"	71.20	45.87	34.03	143 229.413
Share "Classic HKD - Capitalisation"	100.53	60.80	46.75	7 641.421
Share "Classic RH CNH - Capitalisation"	933.08	618.08	458.26	47 571.528
Share "Classic RH HKD - Capitalisation"	0	76.99	58.43	100.000
Share "Classic RH SGD - Capitalisation"	77.86	51.45	38.42	240 357.680
Share "Classic RH USD - Capitalisation"	89.88	59.74	45.70	15 164.923
Share "Classic Solidarity H EUR - Capitalisation"	75.70	48.77	36.18	221 969.169
Share "Classic USD - Capitalisation"	159.87	96.60	74.22	7 021 533.934
Share "Classic USD - Distribution"	669.41	396.16	297.67	28 533.824
Share "I - Capitalisation"	1 302.86	847.36	635.38	214 845.215
Share "I Plus - Capitalisation"	75.66	49.28	37.01	467 482.331
Share "I RH GBP - Capitalisation"	93.85	61.67	46.77	100.000
Share "I USD - Capitalisation"	88.69	54.14	42.01	59 690.393
Share "K - Capitalisation"	80.85	51.66	38.06	742 266.794
Share "N - Capitalisation"	991.20	633.38	466.63	117 359.460
Share "N USD - Capitalisation"	0	0	515.43	11 327.975
Share "Privilege - Capitalisation"	200.15	130.02	97.38	1 689 481.257
Share "Privilege - Distribution"	152.60	97.20	71.16	296 999.046
Share "Privilege H USD - Capitalisation"	72.71	49.02	38.03	105 481.774
Share "Privilege RH GBP - Capitalisation"	93.84	61.58	46.65	100.000
Share "Privilege USD - Capitalisation"	88.57	54.04	41.88	71 699.479
Share "X - Capitalisation"	2 676.36	1 753.62	1 324.82	69 910.120
Enhanced Bond 6M	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	4 145 789 530	3 160 083 258	2 285 084 686	
Net asset value per share				
Share "Classic - Capitalisation"	110.29	106.27	110.85	1 579 235.381
Share "Classic - Distribution"	102.78	99.03	101.08	215 498.265
Share "I - Capitalisation"	114.60	110.67	115.71	9 179 021.199
Share "I - Distribution"	101.18	97.71	99.96	200 200.000
Share "I Plus - Capitalisation"	101.30	97.87	102.37	6 102 194.958
Share "N - Capitalisation"	106.53	102.55	106.85	227 140.061
Share "Privilege - Capitalisation"	90.14	86.98	90.88	1 183 917.394
Share "Privilege - Distribution"	103.42	99.80	102.04	39 047.795
Share "X - Capitalisation"	116.80	112.89	118.13	2 079 209.998

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Key figures relating to the last 3 years (Note 9)

Environmental Absolute Return Thematic Equity (EARTH)

	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	431 263 439	78 184 199	25 057 900	
Net asset value per share				
Share "Classic - Capitalisation"	101.69	73.63	61.28	98 296.155
Share "Classic - Distribution"	103.00	74.58	62.06	12 337.607
Share "Classic RH CZK - Capitalisation"	1 086.26	815.66	675.85	112 180.637
Share "Classic RH EUR - Capitalisation"	104.30	73.14	58.99	106 150.802
Share "Classic RH SGD - Capitalisation"	85.59	61.53	49.91	100.000
Share "Classic SEK - Capitalisation"	0	0	617.37	1 013.414
Share "I - Capitalisation"	73.18	53.45	0	0
Share "I EUR - Capitalisation"	78.98	61.48	49.85	6 082.514
Share "I Plus - Capitalisation"	121.14	88.47	74.26	54 912.200
Share "I RH EUR - Capitalisation"	75.54	53.35	43.35	37 000.000
Share "IH JPY - Capitalisation"	8 804.00	0	0	0
Share "N - Capitalisation"	74.68	53.67	44.32	13 310.971
Share "Privilege - Capitalisation"	103.33	75.43	63.27	14 941.925
Share "Privilege - Distribution"	73.86	53.91	0	0
Share "Privilege RH EUR - Capitalisation"	73.06	51.99	42.17	850.000
Share "U7 - Capitalisation"	71.43	52.14	0	0
Share "X - Capitalisation"	123 380.03	90 795.77	0	0
Share "X AUD - Capitalisation"	90 715.82	71 563.92	60 147.25	3.284

Euro Bond

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	748 798 269	549 763 393	430 381 101	
Net asset value per share				
Share "Classic - Capitalisation"	226.13	187.11	199.11	491 830.101
Share "Classic - Distribution"	115.21	95.33	97.99	341 021.347
Share "I - Capitalisation"	23.32	19.42	20.80	11 466 094.748
Share "K - Capitalisation"	0	0	105.21	7 141.302
Share "N - Capitalisation"	202.72	166.90	176.72	13 287.322
Share "Privilege - Capitalisation"	169.37	140.78	150.48	276 764.083
Share "Privilege - Distribution"	115.10	95.67	98.79	94 216.019
Share "X - Capitalisation"	129.20	107.92	115.92	55 956.257

Euro Bond Opportunities

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	258 747 342	183 155 558	180 515 331	
Net asset value per share				
Share "Classic - Capitalisation"	446.38	368.26	396.13	204 784.216
Share "Classic - Distribution"	26.34	21.73	22.58	1 480 905.635
Share "I - Capitalisation"	494.61	410.65	444.56	92 763.473
Share "N - Capitalisation"	142.88	117.29	125.53	19 323.378
Share "Privilege - Capitalisation"	123.91	102.68	110.95	200 916.824

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 668 538 967	1 299 006 084	1 074 194 388	
Net asset value per share				
Share "Classic - Capitalisation"	197.09	167.47	181.72	609 337.148
Share "Classic - Distribution"	117.87	99.50	103.43	433 278.836
Share "Classic H CZK - Capitalisation"	11 579.54	10 416.71	11 723.75	11 365.406
Share "I - Capitalisation"	223.33	190.99	208.56	1 891 438.124
Share "I - Distribution"	109.80	93.25	97.57	42 334.158
Share "K - Capitalisation"	0	0	104.68	7 538.897
Share "N - Capitalisation"	177.94	150.44	162.43	23 692.917
Share "Privilege - Capitalisation"	169.30	144.51	157.51	171 253.464
Share "Privilege - Distribution"	117.95	100.02	104.45	539 011.331
Share "X - Capitalisation"	241.63	207.26	227.01	924 653.325
Share "X - Distribution"	210.07	179.00	187.85	1 154 227.022
Euro Defensive Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	140 218 793	118 943 653	215 946 817	
Net asset value per share				
Share "Classic - Capitalisation"	186.51	160.75	185.40	60 742.247
Share "Classic - Distribution"	128.68	108.49	121.56	2 745.743
Share "I - Capitalisation"	145.51	126.49	147.14	778 997.757
Share "I - Distribution"	116.15	98.78	111.66	145 970.916
Share "Privilege - Capitalisation"	127.18	110.32	128.07	262.000
Share "X - Capitalisation"	118 220.16	103 274.86	120 741.53	607.856
Euro Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 699 815 604	1 353 736 795	1 441 877 740	
Net asset value per share				
Share "Classic - Capitalisation"	695.13	611.23	703.28	1 177 963.375
Share "Classic - Distribution"	339.84	292.13	326.53	175 189.094
Share "Classic H CZK - Capitalisation"	6 119.01	5 669.49	6 750.20	17 726.436
Share "Classic H USD - Capitalisation"	189.08	170.96	201.71	2 603.559
Share "Classic SEK - Capitalisation"	0	6 796.84	7 829.21	695.749
Share "Classic USD - Capitalisation"	790.69	652.49	777.08	2 080.565
Share "I - Capitalisation"	837.51	743.91	864.66	398 785.391
Share "I - Distribution"	140.12	0	0	0
Share "K - Capitalisation"	121.20	105.77	120.79	367 181.241
Share "N - Capitalisation"	622.75	543.49	620.68	14 871.299
Share "Privilege - Capitalisation"	243.27	215.85	250.60	295 857.381
Share "Privilege - Distribution"	157.08	136.26	153.70	20 285.789
Share "X - Capitalisation"	264.99	237.12	277.69	263 973.547
Euro Flexible Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	0	433 366 405	305 072 356	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.55	100.56	884 808.232
Share "Classic - Distribution"	0	99.37	100.38	419 061.133
Share "I - Capitalisation"	0	104.97	106.69	486 047.899
Share "N - Capitalisation"	0	99.05	99.55	19 227.355
Share "Privilege - Capitalisation"	0	99.64	101.07	98 416.165
Share "Privilege - Distribution"	0	99.65	101.07	98 383.506
Share "U12 - Distribution"	0	95.16	96.12	438 277.246
Share "X - Capitalisation"	0	99.95	101.89	571 600.754

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Key figures relating to the last 3 years (Note 9)

Euro Government Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	
Net assets	1 252 222 322	1 298 468 468	1 827 755 053	
Net asset value per share				
Share "Classic - Capitalisation"	415.58	344.67	364.48	526 992.069
Share "Classic - Distribution"	120.12	99.63	102.02	100 430.043
Share "I - Capitalisation"	228.03	190.33	202.58	6 214 830.731
Share "K - Capitalisation"	0	0	105.57	5 698.867
Share "N - Capitalisation"	373.47	308.19	324.28	19 736.724
Share "Privilege - Capitalisation"	225.80	188.11	199.88	402 498.197
Share "Privilege - Distribution"	122.71	102.23	105.17	63 836.000
Share "X - Capitalisation"	501.05	419.27	447.36	608 656.830
Euro High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	686 187 774	566 507 312	563 250 947	
Net asset value per share				
Share "Classic - Capitalisation"	229.09	199.15	222.32	235 041.666
Share "Classic - Distribution"	100.10	83.70	86.80	639 752.199
Share "Classic H USD MD - Distribution"	98.57	82.70	85.31	300.000
Share "Classic MD - Distribution"	90.65	74.85	77.07	26 712.750
Share "I - Capitalisation"	264.74	232.07	261.25	1 058 633.784
Share "I - Distribution"	103.10	86.93	90.93	189 820.342
Share "I Plus - Capitalisation"	0	0	101.64	250 001.000
Share "K - Capitalisation"	102.61	88.52	98.08	153 148.215
Share "N - Capitalisation"	111.40	96.36	107.03	17 731.865
Share "N - Distribution"	121.12	100.77	103.96	45 291.854
Share "Privilege - Capitalisation"	161.96	141.77	159.38	103 642.328
Share "Privilege - Distribution"	104.34	87.87	91.78	24 344.228
Share "X - Capitalisation"	175.92	155.06	175.53	534 178.773
Euro High Yield Short Duration Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	260 820 114	260 418 073	321 613 237	
Net asset value per share				
Share "Classic - Capitalisation"	115.90	107.49	117.06	1 003 950.182
Share "Classic - Distribution"	93.81	84.36	85.69	107 153.311
Share "Classic H USD - Capitalisation"	130.85	123.89	137.86	42 612.598
Share "Classic H USD - Distribution"	97.47	89.54	92.86	19 099.836
Share "I - Capitalisation"	122.62	114.62	125.82	1 400 876.158
Share "N - Distribution"	92.85	83.07	83.93	42 627.857
Share "NH USD - Capitalisation"	125.45	118.39	130.92	7 872.327
Share "Privilege - Capitalisation"	105.47	98.30	107.59	10 851.295
Share "Privilege H USD - Capitalisation"	135.74	129.51	144.56	12 585
Share "X - Capitalisation"	0	100 103.20	110 095.86	55.000
Euro Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	294 655 402	230 737 122	185 534 509	
Net asset value per share				
Share "Classic - Capitalisation"	154.65	139.55	146.31	267 760.528
Share "Classic - Distribution"	127.21	114.79	116.46	81 446.386
Share "I - Capitalisation"	173.22	157.21	165.75	530 981.403
Share "N - Capitalisation"	141.69	127.22	132.72	70 022.366
Share "Privilege - Capitalisation"	131.80	119.45	125.73	13 477.889
Share "Privilege - Distribution"	123.17	111.60	113.69	13 965.846
Share "X - Capitalisation"	132.83	90 462.45	95 596.65	379.563

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Key figures relating to the last 3 years (Note 9)

Euro Medium Term Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	359 026 046	228 100 237	260 040 239	
Net asset value per share				
Share "Classic - Capitalisation"	183.88	165.63	174.29	620 459.360
Share "Classic - Distribution"	107.09	96.46	98.04	242 182.576
Share "I - Capitalisation"	192.61	174.35	184.37	270 135.330
Share "K - Capitalisation"	0	0	102.92	35 591.705
Share "N - Capitalisation"	165.24	148.10	155.06	18 487.088
Share "Privilege - Capitalisation"	139.05	125.69	132.73	451 634.346
Share "Privilege - Distribution"	108.50	98.08	100.04	118 738.579
Euro Money Market	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	833 868 452	1 348 929 917	2 167 405 722	
Net asset value per share				
Share "Classic - Capitalisation"	205.275761	205.007074	211.483499	7 431 366.313
Share "Classic - Distribution"	101.148610	101.016412	104.207458	1 376 892.435
Share "Classic Plus - Distribution"	0	0	101.154741	275 569.790
Share "I - Capitalisation"	70.824801	70.766027	73.154188	2 546 428.564
Share "Privilege - Capitalisation"	967.570743	966.425661	998.535580	115 639.938
Share "Privilege - Distribution"	98.294842	98.178484	101.440032	1 141 479.480
Share "X - Capitalisation"	220.734591	0	102 871.561917	67.001
Euro Short Term Corporate Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	460 221 035	451 250 820	373 954 633	
Net asset value per share				
Share "Classic - Capitalisation"	127.50	116.38	121.95	1 138 227.831
Share "Classic - Distribution"	49.88	45.53	45.81	331 405.882
Share "I - Capitalisation"	49.30	45.31	47.81	3 056 447.654
Share "K - Capitalisation"	99.10	89.78	93.37	514 405.111
Share "N - Capitalisation"	114.02	103.56	107.98	25 272.826
Share "Privilege - Capitalisation"	900.63	91.85	96.77	167 194.980
Share "Privilege - Distribution"	100.71	92.44	93.55	3 579.251
Share "X - Distribution"	102.81	94.84	96.45	68 206.223
Europe Convertible	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	114 248 020	73 791 647	62 712 008	
Net asset value per share				
Share "Classic - Capitalisation"	160.36	135.12	141.99	320 973.996
Share "Classic - Distribution"	95.97	79.98	81.69	83 107.750
Share "I - Capitalisation"	190.86	162.12	171.76	47 493.646
Share "I - Distribution"	105.62	0	0	0
Share "N - Capitalisation"	100.42	84.10	87.86	755.264
Share "N - Distribution"	136.84	113.36	115.08	9 836.622
Share "Privilege - Capitalisation"	126.01	106.86	113.04	5 040.043
Share "Privilege - Distribution"	114.37	95.95	98.64	4 267.823

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Key figures relating to the last 3 years (Note 9)

Europe Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	
Net assets	1 469 359 756	1 058 772 591	899 313 104	
Net asset value per share				
Share "Classic - Capitalisation"	291.75	257.39	288.94	1 487 164.151
Share "Classic - Distribution"	164.15	141.18	153.80	340 189.355
Share "Classic CHF - Capitalisation"	170.37	143.25	151.40	47 814.009
Share "Classic CHF - Distribution"	132.66	108.71	111.49	1 195.476
Share "Classic USD - Capitalisation"	331.77	274.69	319.17	9 770.980
Share "I - Capitalisation"	348.51	310.60	352.21	412 678.155
Share "I Plus - Capitalisation"	139.89	125.23	142.65	463 325.103
Share "N - Capitalisation"	203.38	178.09	198.42	37 159.989
Share "N CHF - Capitalisation"	0	0	184.46	266.860
Share "Privilege - Capitalisation"	227.30	202.36	229.22	22 103.107
Share "Privilege - Distribution"	130.38	113.15	124.39	346 077.266
Share "X - Capitalisation"	247.58	222.28	253.96	549 497.188
Europe Growth	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	343 731 569	116 927 579	120 234 385	
Net asset value per share				
Share "Classic - Capitalisation"	65.00	55.17	61.12	335 468.878
Share "Classic - Distribution"	175.23	144.93	155.83	47 642.650
Share "Classic RH SGD - Capitalisation"	168.93	146.51	163.20	960.000
Share "Classic RH SGD MD - Distribution"	131.49	110.66	119.64	3 554.677
Share "Classic RH USD - Capitalisation"	170.33	148.55	168.51	1 710.502
Share "Classic RH USD MD - Distribution"	131.11	111.29	121.09	7 091.497
Share "Classic USD - Capitalisation"	73.91	58.88	67.52	4 257.552
Share "I - Capitalisation"	264.88	227.15	254.22	116 278.928
Share "N - Capitalisation"	92.59	78.00	85.77	5 142.929
Share "Privilege - Capitalisation"	231.57	198.35	221.74	6 187.858
Share "Privilege - Distribution"	156.97	131.02	142.16	412 150.186
Share "X - Capitalisation"	129.12	111.55	125.78	5 016.000
Share "X3 - Capitalisation"	0.01	0.01	0.01	1 000 000.000
Europe Real Estate Securities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	323 447 924	198 469 749	109 947 398	
Net asset value per share				
Share "Classic - Capitalisation"	342.66	230.28	261.04	75 310.673
Share "Classic - Distribution"	166.97	109.12	117.73	138 454.417
Share "Classic NOK - Capitalisation"	0	0	2 927.95	3 129.700
Share "I - Capitalisation"	414.99	281.71	322.58	111 540.958
Share "N - Capitalisation"	304.99	203.42	228.87	3 861.169
Share "Privilege - Capitalisation"	206.81	140.24	160.41	6 949.427
Share "Privilege - Distribution"	167.57	110.51	120.32	53 657.029
Share "X - Capitalisation"	235.64	161.17	185.94	117 933.000
Share "X - Distribution"	104.75	69.68	76.53	88 943.237

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Key figures relating to the last 3 years (Note 9)

Europe Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 168 935 700	587 029 423	458 079 703	
Net asset value per share				
Share "Classic - Capitalisation"	288.51	223.96	242.57	748 045.247
Share "Classic - Distribution"	236.68	179.76	189.08	222 900.114
Share "Classic NOK - Capitalisation"	0	0	2 721.22	1 615.902
Share "Classic RH SGD - Capitalisation"	219.01	173.89	189.42	563.537
Share "Classic RH USD - Capitalisation"	164.57	131.16	145.53	24 127.886
Share "Classic SEK - Capitalisation"	0	0	2 700.38	12 246.042
Share "Classic USD - Capitalisation"	328.04	238.98	267.91	3 382.763
Share "I - Capitalisation"	333.14	261.62	286.68	610 388.932
Share "I - Distribution"	116.14	89.25	0	0
Share "N - Capitalisation"	260.08	200.37	215.41	34 520.594
Share "Privilege - Capitalisation"	257.21	201.67	220.62	104 309.736
Share "Privilege - Distribution"	226.37	173.68	184.53	25 488.653
Share "X - Capitalisation"	295.64	234.14	0	0
Share "X2 - Capitalisation"	117 078.32	92 717.93	102 464.71	165.000
Europe Small Cap Convertible	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	350 917 018	279 904 404	206 579 701	
Net asset value per share				
Share "Classic - Capitalisation"	191.33	172.84	179.88	608 507.570
Share "Classic - Distribution"	145.90	130.28	130.41	274 525.010
Share "I - Capitalisation"	213.45	194.40	203.97	229 242.196
Share "I - Distribution"	113.69	102.35	103.29	300.000
Share "N - Capitalisation"	108.86	97.75	101.12	5 372.033
Share "N - Distribution"	170.20	151.07	150.31	53 171.192
Share "Privilege - Capitalisation"	166.90	151.77	159.00	7 626.298
Share "Privilege - Distribution"	149.73	134.58	135.60	35 275.801
Flexible Global Credit	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	35 555 180	22 717 257	14 942 534	
Net asset value per share				
Share "Classic - Capitalisation"	97.18	93.04	95.19	20 624.351
Share "Classic - Distribution"	95.31	91.25	91.39	4 382.751
Share "X - Distribution"	100.66	96.99	97.78	128 648.920
Global Bond Opportunities	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	397 879 981	379 256 714	360 008 485	
Net asset value per share				
Share "Classic - Capitalisation"	377.56	90.43	94.62	1 069 357.774
Share "Classic - Distribution"	207.47	80.92	82.78	1 312 579.857
Share "Classic H USD - Capitalisation"	431.32	380.10	404.67	19 609.550
Share "Classic USD MD - Distribution"	0	0	112.90	10.000
Share "I - Capitalisation"	415.01	360.12	379.23	233 640.544
Share "K - Capitalisation"	96.80	82.84	86.03	170 361.104
Share "N - Capitalisation"	126.25	108.31	112.76	34 789.950
Share "Privilege - Capitalisation"	130.23	80.57	84.68	24 765.643
Share "Privilege - Distribution"	101.47	83.69	86.00	38 522.864
Share "X - Capitalisation"	139.71	121.60	128.43	236 642.077

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Key figures relating to the last 3 years (Note 9)

Global Convertible	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 215 154 444	762 551 173	554 646 871	
Net asset value per share				
Share "Classic - Capitalisation"	147.25	124.70	133.37	183 086.426
Share "Classic - Distribution"	138.63	115.75	118.72	25 323.126
Share "Classic MD - Distribution"	133.70	112.54	119.73	12 480.687
Share "Classic RH CZK - Capitalisation"	4 139.87	3 620.81	3 918.98	58 807.557
Share "Classic RH EUR - Capitalisation"	203.38	168.25	175.87	802 436.911
Share "Classic RH EUR - Distribution"	108.18	88.23	88.45	575 358.259
Share "Classic RH PLN - Distribution"	599.90	521.99	544.32	263.642
Share "I - Capitalisation"	235.84	201.33	217.08	542 425.730
Share "I RH EUR - Capitalisation"	231.96	193.09	203.52	724 056.572
Share "I RH NOK - Capitalisation"	196.91	165.62	174.84	12 290.783
Share "N - Capitalisation"	132.95	111.90	118.97	35 045.653
Share "N RH EUR - Capitalisation"	131.42	108.03	112.21	39 381.291
Share "N RH EUR - Distribution"	123.87	100.38	99.93	11 528.845
Share "Privilege - Capitalisation"	139.40	118.83	127.92	4 559.188
Share "Privilege RH EUR - Capitalisation"	152.71	127.00	133.54	35 015.842
Share "Privilege RH EUR - Distribution"	142.51	116.99	117.96	41 565.423
Share "X - Capitalisation"	136.30	117.05	0	0
Share "X EUR - Capitalisation"	0	0	114.95	8 187.845
Global Enhanced Bond 36M	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	11 149 242	50 942 360	160 886 376	
Net asset value per share				
Share "Classic - Capitalisation"	98.48	98.59	104.58	435 388.268
Share "Classic - Distribution"	98.48	98.60	102.66	56 801.026
Share "Classic RH CZK - Capitalisation"	99.40	105.07	115.79	1 167 575.515
Share "I - Capitalisation"	98.83	99.55	106.25	83 267.088
Share "N - Capitalisation"	98.29	98.05	103.78	4 753.285
Share "Privilege - Capitalisation"	98.71	99.22	105.81	6 272.280
Share "Privilege - Distribution"	98.71	99.22	103.85	5 519.832
Share "X - Capitalisation"	0	102 246.16	109 592.27	852.890

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Key figures relating to the last 3 years (Note 9)

Global Environment	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	4 090 082 676	2 936 533 764	2 251 312 313	
Net asset value per share				
Share "B USD - Capitalisation"	0	82.48	93.91	10.000
Share "Classic - Capitalisation"	324.77	263.52	292.83	2 006 735.738
Share "Classic - Distribution"	234.75	187.17	203.88	485 008.775
Share "Classic H EUR - Capitalisation"	144.59	111.21	124.90	386 791.343
Share "Classic HKD - Capitalisation"	0	90.40	103.66	10.000
Share "Classic NOK - Capitalisation"	0	0	3 284.80	138 104.108
Share "Classic RH CNH MD - Distribution"	0	996.75	1 072.66	670.123
Share "Classic RH HKD MD - Distribution"	0	91.34	98.56	100.000
Share "Classic RH SGD MD - Distribution"	162.42	128.19	138.20	168 868.336
Share "Classic RH USD MD - Distribution"	163.63	129.67	140.40	199 611.654
Share "Classic SEK - Capitalisation"	0	0	3 259.62	39 885.513
Share "Classic SGD - Capitalisation"	158.95	120.42	136.21	127 575.025
Share "Classic USD - Capitalisation"	369.36	281.27	323.48	173 825.222
Share "I - Capitalisation"	375.02	307.85	346.07	980 278.966
Share "I Plus H JPY - Capitalisation"	13 705.00	10 698.00	11 782.00	3 661 980.722
Share "I Plus JPY - Capitalisation"	14 916.00	13 206.00	16 468.00	4 576 242.559
Share "I USD - Capitalisation"	165.84	127.76	148.66	126 084.637
Share "K - Capitalisation"	127.83	102.95	113.54	440 487.457
Share "N - Capitalisation"	294.74	237.37	261.78	102 712.644
Share "N - Distribution"	152.08	120.35	130.10	11 265.100
Share "Privilege - Capitalisation"	295.46	242.15	271.77	202 977.116
Share "Privilege - Distribution"	157.04	126.49	139.17	51 023.383
Share "Privilege GBP - Distribution"	149.15	126.94	136.38	295.000
Share "Privilege USD - Capitalisation"	164.22	126.31	146.73	18 425.358
Share "UI13 RH USD - Capitalisation"	0	96.41	110.99	25 840.037
Share "X - Capitalisation"	239.21	197.38	223.00	404 307.745
Share "X - Distribution"	119 381.01	96 806.11	107 223.30	65.501
Global High Yield Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	103 110 844	83 196 922	79 010 889	
Net asset value per share				
Share "BH AUD MD - Distribution"	95.90	74.84	75.26	1 061.478
Share "BH USD MD - Distribution"	95.92	75.86	77.16	6 203.606
Share "Classic - Capitalisation"	110.13	95.45	104.93	60 200.627
Share "Classic - Distribution"	26.92	22.41	23.27	294 862.049
Share "Classic H AUD MD - Distribution"	71.29	56.18	57.12	42 152.615
Share "Classic H CZK - Capitalisation"	11 560.30	10 596.54	12 076.35	19 071.114
Share "Classic H USD - Capitalisation"	131.91	116.93	131.42	44 010.189
Share "Classic H USD - Distribution"	38.41	32.78	34.83	14 348.080
Share "Classic H USD MD - Distribution"	73.44	58.78	60.36	61 203.646
Share "Classic USD MD - Distribution"	59.13	43.18	46.03	222 430.065
Share "I - Capitalisation"	125.66	109.83	121.76	34 321.560
Share "IH USD - Capitalisation"	215.87	193.02	218.76	300.000
Share "K - Capitalisation"	101.06	86.93	94.85	101 147.911
Share "N - Capitalisation"	105.71	91.16	99.70	564.917
Share "N - Distribution"	81.76	67.71	69.96	14 146.214
Share "Privilege - Capitalisation"	127.27	111.08	122.96	617.000
Share "Privilege - Distribution"	87.14	73.06	76.40	117 890.869
Share "X - Capitalisation"	0	0	107 658.39	114.000

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Key figures relating to the last 3 years (Note 9)

Global Inflation-Linked Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	580 181 494	424 411 842	507 819 467	
Net asset value per share				
Share "Classic - Capitalisation"	167.22	135.98	136.87	318 027.394
Share "Classic - Distribution"	152.41	123.41	122.11	66 696.458
Share "Classic USD - Capitalisation"	0	0	151.17	11 645.126
Share "I - Capitalisation"	183.50	150.08	151.90	226 682.633
Share "N - Capitalisation"	155.14	125.53	125.71	49 070.486
Share "Privilege - Capitalisation"	142.35	116.22	117.24	0.243
Share "Privilege - Distribution"	122.93	100.37	0	0
Share "UI10 H SGD - Capitalisation"	189.67	158.43	161.89	3 646 078.904
Share "X - Capitalisation"	0	0	101 851.31	87.000
Green Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 096 405 657	1 322 734 757	1 407 462 750	
Net asset value per share				
Share "Classic - Capitalisation"	101.06	82.77	88.02	1 338 686.038
Share "Classic - Distribution"	97.19	79.05	81.38	182 272.400
Share "I - Capitalisation"	103.25	84.97	90.86	3 171 247.711
Share "K - Capitalisation"	95.52	77.64	82.03	294 186.592
Share "N - Capitalisation"	99.07	80.73	85.52	41 679.319
Share "Privilege - Capitalisation"	102.12	83.84	89.48	354 454.442
Share "Privilege - Distribution"	98.17	80.05	82.69	457 138.036
Share "X - Capitalisation"	104.24	85 976.38	92 167.86	3 297.809
Share "X - Distribution"	101.22	82 921.94	86 054.20	6 779.306
Share "XH AUD QD - Distribution"	98 974.78	82 014.99	85 672.78	39.840
Green Tigers	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 974 811 613	1 257 612 379	882 779 626	
Net asset value per share				
Share "Classic - Capitalisation"	158.76	118.33	116.97	70 489.734
Share "Classic - Distribution"	140.62	102.19	98.20	1 729.017
Share "Classic EUR - Capitalisation"	306.55	243.45	232.49	1 592 405.352
Share "Classic EUR - Distribution"	229.41	177.75	165.00	122 261.473
Share "Classic H EUR - Capitalisation"	102.20	80.49	81.08	341 162.415
Share "Classic HKD - Capitalisation"	0	96.96	95.83	2 744.513
Share "Classic MD - Distribution"	0	100.31	97.09	10.000
Share "Classic RH CNH - Capitalisation"	989.58	735.84	704.96	5 265.218
Share "Classic RH SGD - Capitalisation"	102.35	75.58	73.14	2 695.727
Share "Classic RH SGD MD - Distribution"	100.60	70.30	67.18	4 804.746
Share "I - Capitalisation"	259.05	195.23	195.14	154 851.188
Share "I EUR - Capitalisation"	106.24	85.32	82.38	164 536.457
Share "N - Capitalisation"	199.64	147.68	144.88	1 157.405
Share "N EUR - Capitalisation"	0	0	131.14	25 082.454
Share "Privilege - Capitalisation"	128.50	96.74	96.58	107 677.520
Share "Privilege - Distribution"	98.34	72.15	70.09	87 223.172
Share "Privilege EUR - Capitalisation"	224.52	180.10	173.73	653 831.921
Share "Privilege EUR - Distribution"	184.64	144.52	135.51	65 025.060
Share "Privilege RH EUR - Capitalisation"	101.99	74.63	72.55	6 899.201
Share "Privilege RH EUR - Distribution"	100.07	71.38	67.49	11 202.023
Share "U2 - Capitalisation"	104.19	77.85	77.14	55 365.998
Share "U2 - Distribution"	103.01	75.01	72.31	3 950.000
Share "U2 RH GBP - Distribution"	100.73	71.76	68.32	6 000.000
Share "U2 RH SGD - Capitalisation"	104.79	77.59	75.28	6 910.888
Share "U2 RH SGD - Distribution"	104.17	0	0	0
Share "UI14 - Capitalisation"	0	0	103.46	3 427.198
Share "X - Capitalisation"	16 484.82	12 494.50	0	0
Share "X EUR - Capitalisation"	0	0	11 367.38	16 220.025

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Key figures relating to the last 3 years (Note 9)

Health Care Innovators	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 324 608 618	1 553 311 195	1 473 245 274	
Net asset value per share				
Share "Classic - Capitalisation"	1 515.25	1 531.73	1 536.22	696 391.615
Share "Classic - Distribution"	996.48	993.25	979.90	87 957.803
Share "Classic H EUR - Capitalisation"	118.10	111.45	112.49	908 714.904
Share "Classic SEK - Capitalisation"	0	0	17 101.52	714.888
Share "Classic USD - Capitalisation"	345.57	327.85	340.33	53 526.413
Share "I - Capitalisation"	1 747.53	1 784.55	1 807.99	51 933.827
Share "K - Capitalisation"	115.53	115.91	115.38	409 993.845
Share "N - Capitalisation"	400.26	401.59	399.76	30 012.943
Share "Privilege - Capitalisation"	321.96	328.41	332.35	92 425.230
Share "Privilege - Distribution"	236.34	237.72	236.65	7 932.057
Share "X - Capitalisation"	125.99	129.61	132.31	88 018.990
Inclusive Growth	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	445 801 006	365 371 662	551 994 641	
Net asset value per share				
Share "Classic - Capitalisation"	142.06	125.31	142.28	2 151 019.227
Share "Classic - Distribution"	140.52	122.00	135.85	41 355.807
Share "Classic H EUR - Capitalisation"	109.46	91.61	104.26	149 331.469
Share "Classic HKD - Capitalisation"	0	97.67	114.45	10 000
Share "Classic RH CNH - Capitalisation"	0	945.30	1 068.25	100 000
Share "Classic RH SGD - Capitalisation"	0	0	101.26	150 000
Share "Classic USD - Capitalisation"	104.51	86.54	101.68	87 875
Share "I - Capitalisation"	151.84	135.31	155.21	931 410.421
Share "K - Capitalisation"	0	0	104.32	79 866.025
Share "N - Capitalisation"	147.67	129.28	145.71	1 627 179
Share "Privilege - Capitalisation"	143.15	127.42	0	0
Share "Privilege - Distribution"	0	95.43	107.22	16 822 000
Share "Privilege H EUR - Capitalisation"	104.06	87.90	100.99	300 000
Share "X - Capitalisation"	158.90	142.65	164.86	423 213.358
India Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	260 076 827	219 694 161	220 671 497	
Net asset value per share				
Share "Classic - Capitalisation"	177.89	163.60	196.66	216 378.345
Share "Classic - Distribution"	148.96	135.63	161.01	37 842.068
Share "Classic EUR - Capitalisation"	185.12	181.41	210.67	124 795.402
Share "Classic EUR - Distribution"	131.12	127.26	145.92	24 535.764
Share "Classic NOK - Capitalisation"	0	0	1 996.82	21 308.221
Share "Classic SEK - Capitalisation"	0	0	1 981.53	99 468.343
Share "I - Capitalisation"	346.00	321.77	391.09	231 278.658
Share "N - Capitalisation"	60.94	55.63	66.36	157 653.890
Share "Privilege - Capitalisation"	177.59	164.97	200.28	64 574.571
Share "Privilege EUR - Capitalisation"	129.65	128.35	150.54	8 642.798

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Key figures relating to the last 3 years (Note 9)

Japan Equity	JPY	JPY	JPY	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	18 901 325 856	20 090 565 543	26 933 232 938	
Net asset value per share				
Share "Classic - Capitalisation"	6 318.00	6 183.00	7 896.00	721 328.854
Share "Classic - Distribution"	4 269.00	4 096.00	5 112.00	126 051.092
Share "Classic EUR - Capitalisation"	48.24	43.91	50.70	173 784.771
Share "Classic EUR - Distribution"	0	0	32.82	13 019.577
Share "Classic H EUR - Capitalisation"	102.65	99.89	131.84	579 401.655
Share "Classic H USD - Capitalisation"	150.73	150.05	202.04	6 006.140
Share "Classic USD - Capitalisation"	54.87	46.86	56.01	49 859.868
Share "I - Capitalisation"	5 295.00	5 235.00	6 753.00	588 577.810
Share "I EUR - Capitalisation"	0	0	43.36	106 222.344
Share "IH USD - Capitalisation"	174.10	175.11	238.37	300.000
Share "N - Capitalisation"	5 348.00	5 194.00	6 584.00	48 661.888
Share "N EUR - Capitalisation"	0	0	42.27	33.754
Share "Privilege - Capitalisation"	142 702.00	140 917.00	181 579.00	3 121.704
Share "Privilege - Distribution"	17 435.00	16 880.00	21 259.00	5 760.860
Share "Privilege H EUR - Capitalisation"	147.37	144.71	192.32	32 750.706
Share "X - Capitalisation"	8 915.00	8 863.00	0	0
Japan Small Cap	JPY	JPY	JPY	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	123 386 423 048	90 103 861 002	97 849 987 012	
Net asset value per share				
Share "Classic - Capitalisation"	15 413.00	13 597.00	16 686.00	172 431.387
Share "Classic - Distribution"	10 608.00	9 148.00	10 969.00	39 610.547
Share "Classic EUR - Capitalisation"	117.68	96.54	107.13	369 393.083
Share "Classic EUR - Distribution"	0	0	70.42	2 752.566
Share "Classic H EUR - Capitalisation"	208.71	183.72	232.24	237 312.623
Share "Classic H USD - Capitalisation"	260.81	235.01	304.17	54 866.839
Share "Classic USD - Capitalisation"	0	0	118.34	205.130
Share "I - Capitalisation"	18 730.00	16 716.00	20 753.00	3 018 159.174
Share "I EUR - Capitalisation"	0	0	133.27	77.076
Share "IH USD - Capitalisation"	208.63	190.22	249.40	840.529
Share "N - Capitalisation"	13 074.00	11 447.00	13 942.00	18 652.622
Share "Privilege - Capitalisation"	415 009.00	369 784.00	458 516.00	12 555.037
Share "Privilege EUR - Capitalisation"	136.84	113.38	127.12	128 210.309
Share "Privilege H EUR - Capitalisation"	232.58	206.72	263.81	136 365.374
Share "Privilege H USD - Capitalisation"	172.61	157.16	205.31	19 872.958
Share "X - Capitalisation"	22 118.00	19 881.00	24 848.00	190.000
Latin America Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	41 785 543	43 846 596	48 389 643	
Net asset value per share				
Share "Classic - Capitalisation"	441.77	457.05	569.09	50 267.873
Share "Classic - Distribution"	241.33	243.59	281.07	7 275.466
Share "Classic EUR - Capitalisation"	388.44	428.20	515.10	9 604.823
Share "Classic EUR - Distribution"	0	0	254.44	2 065.024
Share "I - Capitalisation"	29.43	30.79	38.76	40 433.792
Share "N - Capitalisation"	378.46	388.62	480.26	2 818.562
Share "Privilege - Capitalisation"	26.11	27.29	34.32	254 898.964
Share "Privilege EUR - Capitalisation"	0	0	31.07	685.250

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Key figures relating to the last 3 years (Note 9)

Local Emerging Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	284 513 677	228 154 861	209 525 026	
Net asset value per share				
Share "B MD - Distribution"	88.21	67.01	67.25	1 419.731
Share "Classic - Capitalisation"	124.39	109.67	123.84	106 223.291
Share "Classic - Distribution"	48.66	40.05	42.07	298 023.977
Share "Classic EUR - Capitalisation"	95.58	89.79	97.96	38 923.596
Share "Classic EUR - Distribution"	50.06	44.04	44.61	243 185.316
Share "Classic GBP - Distribution"	0	0	33.00	144.425
Share "Classic MD - Distribution"	34.92	26.89	27.30	347 965.415
Share "Classic RH EUR - Capitalisation"	73.91	63.17	69.73	13 396.269
Share "Classic RH EUR - Distribution"	36.87	29.46	30.14	18 890.630
Share "I - Capitalisation"	146.82	130.73	149.10	698 563.415
Share "I RH EUR - Capitalisation"	93.93	81.38	90.59	403 483.340
Share "N - Capitalisation"	77.89	68.33	76.77	95 003.488
Share "Privilege - Capitalisation"	76.05	67.60	76.95	6 088.123
Share "Privilege - Distribution"	46.44	38.55	40.83	4 019.018
Share "Privilege EUR - Capitalisation"	96.45	91.32	100.43	27 189.363
Share "Privilege RH EUR - Capitalisation"	75.88	65.45	72.62	7 432.262
Share "X - Capitalisation"	92 737.83	83 070.76	0	0
Share "X EUR - Capitalisation"	0	0	104 191.36	2.650
Multi-Asset Opportunities	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	68 565 134	22 859 972	12 134 470	
Net asset value per share				
Share "B MD - Distribution"	93.34	63.16	60.13	10.000
Share "B RH AUD MD - Distribution"	92.92	61.19	57.31	100.000
Share "Classic - Capitalisation"	113.48	86.33	87.69	57 025.316
Share "Classic - Distribution"	82.59	57.11	55.16	634.368
Share "Classic EUR - Capitalisation"	112.84	91.47	89.76	14 582.892
Share "Classic EUR - Distribution"	82.10	60.76	56.61	10 299.845
Share "Classic HKD MD - Distribution"	76.58	52.47	50.52	22 580.000
Share "Classic MD - Distribution"	76.15	52.06	50.18	36 151.486
Share "Classic RH AUD MD - Distribution"	75.74	50.61	47.92	11 659.780
Share "Classic RH CNH MD - Distribution"	77.15	50.40	47.51	245 003.185
Share "Classic RH EUR - Capitalisation"	87.32	64.58	63.99	3 935.895
Share "Classic RH EUR - Distribution"	66.17	44.42	41.77	3 984.850
Share "Classic RH SGD MD - Distribution"	77.70	52.62	50.34	11 334.768
Share "I - Capitalisation"	119.81	0	0	0
Share "I RH EUR - Capitalisation"	89.13	66.41	66.32	1 711.052
Share "Privilege RH EUR - Capitalisation"	101.29	75.25	75.08	100.000
Share "X - Capitalisation"	122.65	94.66	0	0

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Key figures relating to the last 3 years (Note 9)

Multi-Asset Thematic	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	
Net assets	217 781 977	223 466 161	160 070 572	
Net asset value per share				
Share "Classic - Capitalisation"	105.40	87.54	90.64	1 145 000.598
Share "Classic - Distribution"	102.49	83.38	84.64	52 459.842
Share "Classic MD - Distribution"	98.61	80.78	82.05	322 934.153
Share "Classic RH AUD - Capitalisation"	0	93.66	97.30	387.776
Share "Classic RH AUD MD - Distribution"	98.76	80.82	81.19	35 939.091
Share "Classic RH CAD MD - Distribution"	98.63	81.84	83.67	5 801.242
Share "Classic RH CNH MD - Distribution"	0	947.60	958.48	1 093.726
Share "Classic RH CZK - Capitalisation"	1 004.92	882.82	946.97	13 292.175
Share "Classic RH HKD MD - Distribution"	98.70	81.91	83.17	71 190.512
Share "Classic RH SGD - Capitalisation"	99.08	84.00	87.61	3 831.728
Share "Classic RH SGD MD - Distribution"	98.65	81.78	83.07	27 138.388
Share "Classic RH USD - Capitalisation"	99.03	84.28	89.53	18 376.241
Share "Classic RH USD MD - Distribution"	98.71	82.36	83.92	82 255.536
Share "I - Capitalisation"	105.96	88.72	92.64	122 174.593
Share "N - Capitalisation"	101.54	83.69	86.02	11 186.715
Share "Privilege RH USD - Capitalisation"	0	95.76	102.30	350.270
Share "Privilege RH USD MD - Distribution"	98.94	83.19	85.37	367.818
Nordic Small Cap	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	316 107 919	191 677 843	135 236 159	
Net asset value per share				
Share "Classic - Capitalisation"	666.93	445.49	454.86	136 678.432
Share "Classic - Distribution"	574.05	375.26	372.04	32 685.487
Share "Classic H NOK - Distribution"	2 036.43	1 414.50	1 423.43	291 153.142
Share "Classic NOK - Capitalisation"	0	0	5 102.33	2 438.699
Share "Classic RH CZK - Capitalisation"	0	869.43	916.87	17 266.333
Share "Classic SEK - Capitalisation"	0	0	5 063.09	713.159
Share "I - Capitalisation"	79.58	53.78	55.55	130 482.705
Share "N - Capitalisation"	320.47	212.46	215.31	18 658.668
Share "Privilege - Capitalisation"	368.27	248.48	256.26	41 456.685
RMB Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	293 081 790	293 375 860	183 553 315	
Net asset value per share				
Share "Classic - Capitalisation"	210.12	197.08	199.42	61 154.324
Share "Classic - Distribution"	105.50	96.18	94.68	13 344.084
Share "Classic CNH MD - Distribution"	0	983.25	982.60	10.000
Share "Classic EUR - Capitalisation"	0	0	180.50	156.770
Share "Classic EUR - Distribution"	0	0	85.71	17.520
Share "Classic H AUD MD - Distribution"	0	98.31	95.31	300.000
Share "Classic H EUR - Capitalisation"	99.88	98.08	99.15	300.000
Share "Classic H EUR MD - Distribution"	0	97.71	94.99	300.000
Share "Classic H HKD MD - Distribution"	0	98.61	91.69	300.000
Share "Classic H SGD MD - Distribution"	0	98.62	96.39	300.000
Share "Classic H USD MD - Distribution"	0	100.06	97.74	25 786.934
Share "Classic MD - Distribution"	0	96.58	93.86	10.000
Share "I - Capitalisation"	109.26	103.29	105.39	13 801.539
Share "I CNH - Capitalisation"	1 005.91	1 033.82	1 084.04	10.000
Share "I EUR - Capitalisation"	99.94	100.67	99.19	10.000
Share "I RH EUR - Capitalisation"	103.92	96.17	95.88	100.000
Share "IH EUR - Capitalisation"	99.94	98.70	100.66	300.000
Share "NH EUR - Capitalisation"	99.84	97.31	97.98	300.000
Share "Privilege - Capitalisation"	103.54	97.70	99.46	8 983.722
Share "Privilege - Distribution"	107.46	98.56	97.61	1 616.748
Share "Privilege RH EUR - Capitalisation"	102.97	94.82	94.37	3 881.667
Share "X - Capitalisation"	1 278.17	1 213.20	1 242.30	132 367.137

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Key figures relating to the last 3 years (Note 9)

Russia Equity (NAV suspended)	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	713 679 959	53 952 947	57 960 048	
Net asset value per share				
Share "B USD - Capitalisation"	106.56	8.74	9.73	37 639.506
Share "B USD MD - Distribution"	103.26	8.36	9.30	3 452.083
Share "Classic - Capitalisation"	174.55	15.29	16.43	700 319.265
Share "Classic - Distribution"	98.30	8.61	9.26	344 178.200
Share "Classic RH ZAR MD - Distribution"	1 056.65	104.90	118.16	210 130.469
Share "Classic USD - Capitalisation"	133.06	10.94	12.17	1 895 301.316
Share "Classic USD - Distribution"	83.55	6.87	7.64	9 566.441
Share "Classic USD MD - Distribution"	127.63	10.37	11.54	133 955.523
Share "I - Capitalisation"	205.21	18.25	19.66	858 443.954
Share "I - Distribution"	158.27	14.07	15.16	7 910.205
Share "N - Capitalisation"	377.70	33.03	35.51	32 207.835
Share "Privilege - Capitalisation"	189.86	16.80	18.08	63 342.295
Share "Privilege - Distribution"	120.88	10.70	11.51	1 854.002
Share "Privilege GBP - Distribution"	119.44	11.17	11.74	1 770.603
Share "X - Capitalisation"	123.97	11.04	11.90	45.125
SMaRT Food	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 724 156 722	1 653 018 572	1 094 512 943	
Net asset value per share				
Share "Classic - Capitalisation"	141.87	126.07	119.29	3 809 477.384
Share "Classic - Distribution"	124.57	108.92	100.88	165 477.091
Share "Classic CHF - Capitalisation"	0	0	100.76	10.000
Share "Classic H EUR - Capitalisation"	131.79	113.34	108.05	165 720.516
Share "Classic RH USD - Capitalisation"	151.07	136.99	132.59	68 088.333
Share "Classic RH USD MD - Distribution"	117.27	103.08	95.26	12 868.778
Share "Classic SGD - Capitalisation"	99.90	82.89	79.84	2 934.123
Share "Classic USD - Capitalisation"	129.99	108.41	106.18	62 318.353
Share "I - Capitalisation"	153.28	137.80	131.92	1 994 217.398
Share "I MD - Distribution"	0	0	91.52	58 107.303
Share "I USD - Capitalisation"	0	0	94.34	7 500.000
Share "K - Capitalisation"	0	89.71	84.25	225 323.314
Share "N - Capitalisation"	136.24	120.16	112.85	113 586.840
Share "Privilege - Capitalisation"	151.98	136.55	130.64	405 316.682
Share "Privilege - Distribution"	135.12	119.47	111.87	66 126.085
Share "Privilege CHF - Capitalisation"	0	0	100.83	10.000
Share "Privilege GBP - Capitalisation"	100.07	95.00	88.76	19 600.215
Share "Privilege H EUR - Capitalisation"	102.16	88.79	85.59	14 600.000
Share "Privilege H USD - Capitalisation"	128.59	115.25	113.76	22 067.999
Share "U - Capitalisation"	122.97	109.83	104.44	237 648.184
Share "U - Distribution"	120.96	106.30	98.94	15 491.266
Share "U RH CHF - Capitalisation"	123.04	109.63	102.07	36 146.183
Share "U RH CHF - Distribution"	120.19	105.33	95.97	2 804.000
Share "U RH GBP - Capitalisation"	122.70	110.58	106.60	1 045.000
Share "U RH GBP - Distribution"	121.69	107.94	101.84	100.000
Share "U RH USD - Capitalisation"	125.34	114.21	110.96	187 090.595
Share "U RH USD - Distribution"	123.62	110.89	105.55	100.000
Share "U11 H EUR - Capitalisation"	99.55	85.75	81.81	14 068.394
Share "UP - Capitalisation"	125.02	112.61	108.00	548 981.626
Share "UP - Distribution"	122.96	108.99	102.32	35 910.359
Share "UP RH CHF - Capitalisation"	124.31	111.69	104.91	326 826.369
Share "UP RH CHF - Distribution"	122.82	108.55	99.78	43 702.223
Share "UP RH GBP - Capitalisation"	124.36	112.97	109.80	155 785.560
Share "UP RH GBP - Distribution"	123.42	110.36	105.02	30 501.340
Share "UP RH USD - Capitalisation"	127.12	116.63	114.40	345 836.840
Share "UP RH USD - Distribution"	124.83	112.87	108.35	16 781.104
Share "X - Capitalisation"	160.63	145.17	139.69	51 506.064

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Key figures relating to the last 3 years (Note 9)

Social Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	
Net assets	127 688 877	268 725 827	198 210 535	
Net asset value per share				
Share "Classic - Capitalisation"	99.84	89.22	94.88	1 275.000
Share "Classic - Distribution"	99.84	89.22	93.12	10.000
Share "Classic H CHF - Capitalisation"	0	97.37	101.33	300.000
Share "Classic H USD - Capitalisation"	0	98.64	107.04	300.000
Share "I - Capitalisation"	99.69	89.37	95.31	393 685.237
Share "I - Distribution"	99.69	89.36	93.48	177 954.172
Share "IH CHF - Capitalisation"	0	97.47	101.76	300.000
Share "N - Capitalisation"	99.79	88.77	94.01	10.000
Share "Privilege - Capitalisation"	99.85	89.30	95.15	15 569.503
Share "Privilege - Distribution"	99.85	89.36	93.52	10.000
Share "Privilege H CHF - Capitalisation"	0	97.34	101.58	30 493.100
Share "Privilege H USD - Capitalisation"	0	98.74	107.37	300.000
Share "X - Capitalisation"	99 715.43	89 564.78	95 694.72	1 452.446
Sustainable Asia ex-Japan Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	713 269 702	563 725 075	282 727 531	
Net asset value per share				
Share "Classic - Capitalisation"	177.05	137.14	135.96	156 472.165
Share "Classic - Distribution"	543.87	412.01	397.95	6 326.567
Share "Classic EUR - Capitalisation"	793.67	655.07	627.46	181 406.796
Share "Classic EUR - Distribution"	479.32	387.28	361.15	84 102.082
Share "Classic MD - Distribution"	113.65	86.80	84.75	1 183.183
Share "Classic RH AUD - Capitalisation"	169.27	127.71	123.28	300.000
Share "Classic RH SGD - Capitalisation"	172.81	132.65	128.71	300.000
Share "Classic SEK - Capitalisation"	0	0	1 370.16	7 546.586
Share "I - Capitalisation"	170.16	133.15	133.34	1 891.137
Share "I EUR - Capitalisation"	937.12	781.35	755.98	44 823.152
Share "N - Capitalisation"	118.22	90.89	89.42	369.979
Share "N RH EUR - Distribution"	151.44	110.54	103.20	8 294.373
Share "Privilege - Capitalisation"	235.44	184.03	184.09	128 367.664
Share "Privilege EUR - Capitalisation"	122.18	101.76	98.34	46 184.794
Share "Privilege EUR - Distribution"	162.81	132.75	124.92	48 534.781
Share "Privilege Plus EUR - Distribution"	0	56.23	53.01	417 598.246
Share "X - Capitalisation"	113.35	89.35	0	0
Sustainable Asian Cities Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	41 127 048	47 324 124	80 599 549	
Net asset value per share				
Share "Classic - Capitalisation"	168.76	142.38	148.82	93 194.930
Share "Classic - Distribution"	115.31	93.63	91.36	20 730.234
Share "Classic EUR - Capitalisation"	155.62	139.90	141.28	11 557.494
Share "Classic EUR - Distribution"	100.29	86.91	81.78	31 526.008
Share "Classic HKD MD - Distribution"	0	0	103.27	10.000
Share "Classic MD - Distribution"	78.79	63.15	61.29	137 612.332
Share "Classic RH AUD MD - Distribution"	77.08	60.89	58.43	30 035.557
Share "Classic RH CNH MD - Distribution"	0	998.86	954.63	6 240.000
Share "Classic RH EUR - Capitalisation"	100.26	82.64	84.47	825.620
Share "Classic RH HKD MD - Distribution"	0	99.92	95.79	13 100.000
Share "Classic RH SGD MD - Distribution"	77.63	61.86	59.90	10 095.664
Share "I - Capitalisation"	216.15	183.73	193.36	31 024.889
Share "I RH EUR - Capitalisation"	0	0	103.27	39.935
Share "N - Capitalisation"	102.71	86.22	89.68	1 845.707
Share "Privilege - Capitalisation"	119.60	101.48	106.66	1 666.000
Share "Privilege - Distribution"	99.69	81.41	79.90	179 670.930
Share "X - Capitalisation"	0	98 571.63	104 162.18	271.868

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Key figures relating to the last 3 years (Note 9)

Sustainable Enhanced Bond 12M	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	
Net assets	3 908 687 053	3 253 964 625	1 867 954 966	
Net asset value per share				
Share "Classic - Capitalisation"	100.96	97.84	102.00	1 480 874.804
Share "Classic - Distribution"	97.88	86.22	87.95	274 020.094
Share "I - Capitalisation"	103 354.78	100 492.23	105 041.38	8 490.929
Share "I - Distribution"	0	98.34	100.56	7 195.816
Share "I Plus - Capitalisation"	99.70	97.03	101.50	68 919.900
Share "I Plus H USD - Capitalisation"	100.05	99.33	106.02	300.000
Share "IH CHF - Capitalisation"	100.02	96.88	99.17	300.000
Share "K - Capitalisation"	0	0	101.69	709 630.459
Share "Privilege - Capitalisation"	101.62	98.62	103.00	2 193 379.100
Share "Privilege - Distribution"	98.85	87.22	89.14	100 320.343
Share "U3 - Capitalisation"	100.17	97.33	101.68	304 478.818
Share "X - Capitalisation"	104.97	102.17	106.92	2 079 844.289
Share "X - Distribution"	1 006.97	980.06	1 003.57	231 956.857
Sustainable Euro Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	857 230 282	544 459 876	375 982 108	
Net asset value per share				
Share "Classic - Capitalisation"	150.52	124.25	132.65	386 641.908
Share "Classic - Distribution"	114.60	94.60	97.57	46 933.818
Share "Classic H USD - Capitalisation"	100.50	84.76	92.49	100.000
Share "I - Capitalisation"	166.94	138.69	149.01	945 707.239
Share "IH GBP - Distribution"	101.03	84.81	89.25	67 110.793
Share "IH USD - Capitalisation"	101.97	86.63	95.09	54 315.915
Share "N - Capitalisation"	112.69	92.56	98.32	31 410.829
Share "Privilege - Capitalisation"	118.82	98.52	105.66	182 856.374
Share "Privilege - Distribution"	112.37	93.19	96.55	12 439.586
Share "Privilege H GBP - Distribution"	100.55	84.36	88.65	100.000
Share "Privilege H USD - Capitalisation"	101.47	85.93	94.15	384.777
Share "X - Capitalisation"	129.85	108.20	116.61	1 234 327.091
Sustainable Euro Corporate Bond	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	2 065 953 311	1 633 479 709	1 014 011 579	
Net asset value per share				
Share "Classic - Capitalisation"	30.15	25.82	27.73	2 110 042.363
Share "Classic - Distribution"	54.56	46.43	47.75	585 632.484
Share "Classic H CHF - Capitalisation"	102.27	87.12	91.58	1 221.482
Share "I - Capitalisation"	164.85	142.10	153.58	1 098 113.392
Share "N - Capitalisation"	140.35	119.62	127.81	42 366.587
Share "Privilege - Capitalisation"	121.58	104.74	113.13	1 131 284.546
Share "Privilege - Distribution"	106.18	90.87	94.01	143 467.918
Share "X - Capitalisation"	144.69	125.10	135.61	2 628 194.329
Share "X - Distribution"	102.04	87.65	91.01	2 807 106.849

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Key figures relating to the last 3 years (Note 9)

Sustainable Euro Multi-Factor Corporate Bond

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	315 192 507	255 439 089	256 065 246	
Net asset value per share				
Share "Classic - Capitalisation"	105.27	90.63	97.59	185 620.065
Share "Classic - Distribution"	103.25	88.29	91.10	25 328.276
Share "I - Capitalisation"	106.48	91.95	99.32	724 776.530
Share "K - Capitalisation"	97.99	83.73	89.48	161 829.799
Share "N - Capitalisation"	98.42	84.69	91.15	2 113.091
Share "Privilege - Capitalisation"	0	86.78	93.63	3 143.365
Share "Privilege H CZK - Capitalisation"	996.47	910.20	1 018.63	44 407.005
Share "X - Capitalisation"	106.62	92.20	99.72	1 472 699.168

Sustainable Euro Multi-Factor Equity

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	110 208 590	61 940 547	25 008 033	
Net asset value per share				
Share "Classic - Capitalisation"	116.64	100.29	119.76	1 175.666
Share "I - Capitalisation"	119.67	103.79	125.02	136 592.085
Share "X - Capitalisation"	120 356.74	104 794.38	126 735.48	61.468

Sustainable Europe Dividend

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	195 960 870	135 946 781	134 760 176	
Net asset value per share				
Share "Classic - Capitalisation"	111.58	99.23	113.76	312 094.726
Share "Classic - Distribution"	48.22	41.84	46.54	97 703.478
Share "Classic RH USD MD - Distribution"	94.07	82.94	92.53	8 067.107
Share "I - Capitalisation"	134.82	121.13	140.27	186 575.098
Share "N - Capitalisation"	95.19	84.03	95.60	26 589.052
Share "N - Distribution"	101.56	87.46	96.57	1 996.774
Share "Privilege - Capitalisation"	151.90	136.32	157.68	2 960.388
Share "Privilege - Distribution"	123.11	107.79	121.02	184 901.207
Share "X - Capitalisation"	155.53	140.77	164.24	257 457.980

Sustainable Europe Multi-Factor Equity

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	368 118 766	341 392 755	325 041 230	
Net asset value per share				
Share "Classic - Capitalisation"	157.83	139.19	164.61	252 950.426
Share "Classic - Distribution"	116.66	100.43	115.36	30 179.811
Share "I - Capitalisation"	162.66	144.69	172.61	1 271 000.891
Share "K - Capitalisation"	124.92	109.34	128.34	130 637.493
Share "N - Capitalisation"	119.89	104.42	121.95	15 807.047
Share "Privilege - Capitalisation"	130.40	115.75	137.78	34 950.817
Share "Privilege - Distribution"	116.86	101.26	117.08	1 821.927
Share "X - Capitalisation"	137.38	122.68	146.93	250 577.957

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Key figures relating to the last 3 years (Note 9)

Sustainable Europe Value	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	515 822 394	554 297 646	418 975 750	
Net asset value per share				
Share "Classic - Capitalisation"	182.95	168.15	191.60	1 450 983.643
Share "Classic - Distribution"	99.53	88.31	96.28	25 419.499
Share "I - Capitalisation"	220.67	204.89	235.83	89 106.817
Share "I MD - Distribution"	0	0	104.41	26 582.274
Share "N - Capitalisation"	159.94	145.92	165.01	7 339.563
Share "Privilege - Capitalisation"	164.74	152.79	175.68	130 739.175
Share "Privilege - Distribution"	102.95	92.18	101.44	97.201
Share "X - Capitalisation"	123.60	115.61	134.07	675 316.000

Sustainable Global Corporate Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	481 663 417	455 948 460	380 460 025	
Net asset value per share				
Share "B MD - Distribution"	97.05	77.65	77.11	72 382.299
Share "Classic - Capitalisation"	186.55	158.98	172.85	145 863.510
Share "Classic - Distribution"	116.81	97.52	99.48	38 845.725
Share "Classic EUR - Distribution"	0	0	90.05	189.983
Share "Classic H CNH MD - Distribution"	0	922.76	911.19	300.000
Share "Classic H EUR - Capitalisation"	116.42	96.99	103.15	138 950.321
Share "Classic HKD - Capitalisation"	0	95.05	103.68	10.000
Share "Classic HKD MD - Distribution"	0	93.55	94.34	10.000
Share "Classic MD - Distribution"	98.97	80.17	80.44	34 989.930
Share "I - Capitalisation"	202.04	173.28	189.61	773 609.689
Share "I EUR - Capitalisation"	0	0	171.64	5 856.000
Share "IH EUR - Capitalisation"	120.64	101.11	108.20	1 117 489.096
Share "IH NOK - Capitalisation"	110.24	93.54	100.49	300.000
Share "K EUR - Capitalisation"	105.62	95.18	99.24	309 534.172
Share "N - Capitalisation"	174.64	148.08	160.20	14 386.250
Share "NH EUR - Distribution"	95.27	77.42	76.83	7 711.305
Share "Privilege - Capitalisation"	115.36	98.75	107.85	54 347.182
Share "Privilege - Distribution"	109.02	91.42	93.72	8 231.705
Share "Privilege EUR - Capitalisation"	118.71	108.28	114.31	4 447.957
Share "Privilege H CHF - Capitalisation"	99.18	82.39	86.13	300.000
Share "Privilege H EUR - Capitalisation"	117.91	98.79	105.51	13 853.033
Share "X - Capitalisation"	99 753.47	0	0	0
Share "X - Distribution"	105.85	89.21	0	0

Sustainable Global Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	475 194 598	317 422 642	338 663 973	
Net asset value per share				
Share "B - Capitalisation"	95.60	72.48	86.01	10.000
Share "Classic - Capitalisation"	163.47	125.13	149.86	690 137.138
Share "Classic - Distribution"	129.81	97.61	114.54	210 261.585
Share "Classic EUR - Capitalisation"	187.16	152.65	176.62	421 149.282
Share "Classic EUR - Distribution"	167.22	134.08	151.93	101 187.683
Share "Classic NOK - Capitalisation"	0	0	1 521.68	20 440.371
Share "Classic RH NOK - Capitalisation"	159.62	119.09	139.62	24 442.041
Share "I - Capitalisation"	176.05	136.13	164.68	2 605.304
Share "I EUR - Capitalisation"	0	0	149.08	181 344.075
Share "K EUR - Capitalisation"	109.13	88.34	101.45	155 029.210
Share "Life EUR - Capitalisation"	188.68	155.90	182.74	36 443.846
Share "N - Capitalisation"	157.46	119.63	142.22	20 421.547
Share "N EUR - Capitalisation"	0	0	128.71	19 602.818
Share "Privilege - Capitalisation"	173.78	134.22	162.20	78 110.138
Share "Privilege EUR - Capitalisation"	0	0	116.61	65 659.801
Share "Privilege H NOK - Capitalisation"	0	0	1 060.70	163 643.244
Share "X - Capitalisation"	181.70	141.54	0	0
Share "X EUR - Capitalisation"	0	0	156.17	56 066.317

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Key figures relating to the last 3 years (Note 9)

Sustainable Global Low Vol Equity	EUR	EUR	EUR	Number of shares 31/12/2023
	31/12/2021	31/12/2022	31/12/2023	
Net assets	905 742 213	807 396 642	752 773 642	
Net asset value per share				
Share "B USD - Capitalisation"	110.81	92.10	102.39	2 864.530
Share "B USD MD - Distribution"	109.61	89.55	96.67	10.000
Share "Classic - Capitalisation"	114.79	102.63	111.34	2 351 862.200
Share "Classic - Distribution"	103.35	91.00	96.76	252 180.521
Share "Classic CZK - Capitalisation"	18 288.61	15 892.18	17 623.64	26 577.841
Share "Classic H CZK - Capitalisation"	1 246.19	1 119.95	1 282.52	15 868.123
Share "Classic H EUR - Capitalisation"	130.61	111.51	123.24	185 473.763
Share "Classic H USD - Capitalisation"	0	95.95	108.70	691.797
Share "Classic NOK - Capitalisation"	0	0	1 249.10	536.327
Share "Classic RH CNH MD - Distribution"	0	995.26	1 042.14	100.000
Share "Classic RH HKD - Capitalisation"	0	94.46	103.61	100.000
Share "Classic RH HKD MD - Distribution"	0	94.09	98.48	100.000
Share "Classic RH USD - Capitalisation"	0	94.60	104.85	100.000
Share "Classic RH USD MD - Distribution"	0	94.27	99.04	100.000
Share "Classic USD - Capitalisation"	784.64	658.32	739.28	55 558.397
Share "Classic USD - Distribution"	473.16	390.70	430.23	1 696.788
Share "Classic USD MD - Distribution"	140.33	115.80	126.20	4 425.874
Share "I - Capitalisation"	807.27	729.05	799.02	284 605.587
Share "I USD - Capitalisation"	0	0	882.63	7 764.535
Share "IH USD - Capitalisation"	0	96.05	109.95	300.000
Share "K - Capitalisation"	126.55	112.28	120.91	295 605.261
Share "N - Capitalisation"	329.15	292.06	314.50	32 906.466
Share "N USD - Capitalisation"	0	0	347.44	30.426
Share "Privilege - Capitalisation"	282.13	254.51	278.62	35 381.352
Share "X - Capitalisation"	156.77	142.62	157.49	309 402.679
Share "X2 - Capitalisation"	128 195.72	116 630.53	128 786.96	363.000

Sustainable Global Multi-Factor Corporate Bond	USD	USD	USD	Number of shares 31/12/2023
	31/12/2021	31/12/2022	31/12/2023	
Net assets	59 004 192	78 625 703	59 640 548	
Net asset value per share				
Share "Classic - Capitalisation"	100.12	85.45	92.73	10.000
Share "Classic - Distribution"	100.12	83.41	85.23	10.000
Share "Classic H EUR - Capitalisation"	0	0	106.36	300.000
Share "I - Capitalisation"	100.24	86.04	93.89	10.000
Share "I Plus H EUR - Capitalisation"	0	95.14	101.63	200 098.000
Share "IH EUR - Capitalisation"	99.75	83.53	89.17	7 151.000
Share "N - Capitalisation"	100.04	85.06	91.99	10.000
Share "Privilege - Capitalisation"	100.18	85.90	93.68	10.000
Share "Privilege - Distribution"	100.18	83.85	86.16	10.000
Share "X - Capitalisation"	99 939.24	85 783.73	93 785.26	194.000
Share "XH EUR - Capitalisation"	0	0	102 546.07	161.000

Sustainable Global Multi-Factor High Yield Bond	USD	USD	USD	Number of shares 31/12/2023
	31/12/2021	31/12/2022	31/12/2023	
Net assets	0	34 189 490	23 442 878	
Net asset value per share				
Share "Classic - Capitalisation"	0	98.73	110.70	10.000
Share "I - Capitalisation"	0	99.12	111.89	8 153.000
Share "Privilege - Capitalisation"	0	99.00	111.51	10.000
Share "Privilege - Distribution"	0	101.53	0	0
Share "Privilege H CZK - Capitalisation"	0	0	1 121.50	378.384
Share "X - Capitalisation"	0	99 339.97	112 547.07	200.000

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Key figures relating to the last 3 years (Note 9)

Sustainable Multi-Asset Balanced	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 217 975 721	1 273 817 005	997 905 510	
Net asset value per share				
Share "Classic - Capitalisation"	252.70	212.90	229.97	1 888 881.975
Share "Classic - Distribution"	139.87	116.71	122.60	272 299.919
Share "Classic MD - Distribution"	0	88.39	92.85	71 913.704
Share "Classic RH AUD MD - Distribution"	109.04	88.31	91.47	600.000
Share "Classic RH CAD MD - Distribution"	107.05	87.75	92.46	600.000
Share "Classic RH HKD MD - Distribution"	105.46	86.20	90.21	600.000
Share "Classic RH SGD - Capitalisation"	100.76	86.51	93.96	100.000
Share "Classic RH SGD MD - Distribution"	106.84	87.49	91.63	611.018
Share "Classic RH USD - Capitalisation"	129.73	111.76	123.42	56 415.784
Share "Classic RH USD - Distribution"	126.86	108.04	115.99	36 386.049
Share "Classic RH USD MD - Distribution"	115.01	94.86	99.76	5 601.951
Share "Classic Solidarity BE - Capitalisation"	122.43	103.14	111.41	820 630.899
Share "Classic Solidarity BE - Distribution"	117.85	98.33	103.30	993 835.983
Share "I - Capitalisation"	308.22	262.20	285.98	281 180.955
Share "K - Capitalisation"	108.25	90.52	97.04	1 219 236.260
Share "N - Capitalisation"	127.38	106.51	114.19	209 809.908
Share "Privilege - Capitalisation"	123.51	104.85	114.11	47 310.502
Share "Privilege - Distribution"	134.91	113.42	120.04	754 134.621
Sustainable Multi-Asset Flexible	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	0	5 531 791	94 031 410	
Net asset value per share				
Share "Classic - Capitalisation"	0	99.69	102.11	284 375.719
Share "Classic - Distribution"	0	99.99	102.35	39 506.996
Share "Classic H EUR - Capitalisation"	0	0	103.36	468 299.968
Share "I - Capitalisation"	0	100.13	102.94	42 053.228
Share "K - Capitalisation"	0	99.79	101.43	77 719.706
Share "N - Capitalisation"	0	99.86	101.67	3 264.490
Share "Privilege - Capitalisation"	0	100.13	103.05	10.000
Share "Privilege - Distribution"	0	100.13	103.05	10.000
Share "X - Capitalisation"	0	100 248.00	103 633.00	0.010
Sustainable US Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 248 891 210	1 098 700 668	1 142 328 771	
Net asset value per share				
Share "Classic - Capitalisation"	199.03	169.42	197.14	753 530.195
Share "Classic - Distribution"	156.59	131.61	150.85	94 613.540
Share "Classic EUR - Capitalisation"	406.04	368.29	414.02	924 095.554
Share "Classic EUR - Distribution"	138.01	123.67	136.89	36 645.771
Share "Classic H EUR - Capitalisation"	152.47	126.21	143.35	535 822.257
Share "I - Capitalisation"	236.06	202.68	237.87	775 523.705
Share "I EUR - Capitalisation"	161.77	148.00	167.81	304 830.770
Share "I Plus - Capitalisation"	146.00	125.55	147.57	821 130.000
Share "K EUR - Capitalisation"	142.04	127.87	142.66	233 402.139
Share "N - Capitalisation"	145.85	123.22	142.31	65 698.776
Share "N EUR - Capitalisation"	0	0	128.81	9 032.726
Share "Privilege - Capitalisation"	163.09	139.73	163.65	76 781.240
Share "Privilege - Distribution"	148.19	125.37	144.63	55 343.366
Share "Privilege EUR - Capitalisation"	144.82	132.21	149.59	5 205.561
Share "Privilege H EUR - Capitalisation"	151.72	126.07	144.02	46 449.979
Share "X - Capitalisation"	204.25	176.07	207.48	100 460.902
Share "X2 EUR - Capitalisation"	0	93 026.51	105 906.41	62.000

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

Sustainable US Value Multi-Factor Equity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	193 683 186	684 324 658	483 894 839	
Net asset value per share				
Share "Classic - Capitalisation"	170.55	159.20	177.33	143 004.077
Share "Classic - Distribution"	136.83	125.16	136.10	23 885.939
Share "Classic EUR - Capitalisation"	196.83	195.75	210.67	1 436 446.518
Share "Classic GBP - Distribution"	0	0	106.78	8.800
Share "Classic H EUR - Capitalisation"	147.08	133.71	145.24	199 705.432
Share "Classic H EUR - Distribution"	122.07	108.62	115.15	8 733.960
Share "Classic HUF - Capitalisation"	23 414.00	25 318.06	26 033.40	16.136
Share "Classic RH CZK - Capitalisation"	0	1 042.76	1 173.85	1 426.471
Share "Classic SEK - Capitalisation"	0	0	1 786.99	1 912.041
Share "I - Capitalisation"	184.05	173.29	194.71	147 943.329
Share "I EUR - Capitalisation"	0	0	176.25	5 827.651
Share "I Plus - Capitalisation"	0	0	107.49	184 231.000
Share "IH EUR - Capitalisation"	157.43	144.65	158.69	14 730.577
Share "N - Capitalisation"	161.23	149.38	165.16	10 399.047
Share "N - Distribution"	126.47	114.82	123.92	442.385
Share "N EUR - Capitalisation"	0	0	149.49	91.613
Share "Privilege - Capitalisation"	181.60	170.63	191.31	12 849.847
Share "Privilege EUR - Capitalisation"	0	100.54	108.91	212 200.749
Share "Privilege H EUR - Capitalisation"	0	97.15	106.17	5 953.118
Share "Privilege H EUR - Distribution"	129.92	115.89	123.74	12 369.149
Share "X - Capitalisation"	117 690.54	111 254.53	125 508.40	23.500
Target Risk Balanced	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	1 360 736 138	846 553 250	574 874 037	
Net asset value per share				
Share "Classic - Capitalisation"	280.80	233.69	245.08	935 658.850
Share "Classic - Distribution"	120.64	96.26	100.95	420 988.817
Share "Classic RH USD - Capitalisation"	106.91	91.01	97.70	3 895.550
Share "Classic RH USD MD - Distribution"	106.79	85.68	89.08	1 158.537
Share "I - Capitalisation"	174.59	146.37	154.63	154 646.836
Share "N - Capitalisation"	239.93	198.18	206.28	79 708.690
Share "N - Distribution"	90.70	71.82	74.75	1 301.124
Share "Privilege - Capitalisation"	1 318.16	1 104.18	1 165.53	6 314.002
Share "Privilege - Distribution"	106.51	85.55	90.30	41 349.631
Share "X - Capitalisation"	127.28	107.46	114.33	2 186 900.294
Share "X RH BRL - Capitalisation"	139.52	131.46	151.12	37 580.524
Turkey Equity	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	16 810 381	68 737 277	28 074 914	
Net asset value per share				
Share "Classic - Capitalisation"	99.43	212.33	232.27	79 504.866
Share "Classic - Distribution"	62.71	131.18	141.25	14 105.428
Share "Classic USD - Capitalisation"	33.31	66.77	75.60	6 242.985
Share "I - Capitalisation"	101.98	220.21	243.58	11 761.832
Share "N - Capitalisation"	88.38	187.34	203.40	10 413.355
Share "Privilege - Capitalisation"	51.18	110.38	121.95	13 936.315
Share "Privilege - Distribution"	35.40	74.79	81.34	6 224.844

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

US Growth	USD	USD	USD	Number of shares 31/12/2023
	31/12/2021	31/12/2022	31/12/2023	
Net assets	1 283 628 261	964 733 925	1 408 159 717	
Net asset value per share				
Share "Classic - Capitalisation"	169.86	118.57	163.23	881 976.210
Share "Classic - Distribution"	91.67	63.54	86.73	299 954.569
Share "Classic EUR - Capitalisation"	612.23	455.35	605.63	651 972.678
Share "Classic EUR - Distribution"	0	0	78.51	393.941
Share "Classic H CZK - Capitalisation"	584.17	415.28	576.96	1 435 476.374
Share "Classic H EUR - Capitalisation"	366.23	246.70	330.97	327 347.346
Share "Classic H EUR - Distribution"	320.25	214.31	284.95	3 896.189
Share "Classic SEK - Capitalisation"	0	0	1 644.92	442 834.847
Share "I - Capitalisation"	717.86	506.19	703.95	310 304.954
Share "I EUR - Capitalisation"	0	0	637.26	89 778.178
Share "IH EUR - Capitalisation"	100.09	68.06	92.23	300.000
Share "N - Capitalisation"	274.20	189.97	259.57	22 415.041
Share "Privilege - Capitalisation"	416.88	293.63	407.88	197 450.027
Share "Privilege - Distribution"	211.77	148.12	204.01	10 203.910
Share "Privilege EUR - Capitalisation"	632.76	474.88	637.28	130 236.829
Share "Privilege H EUR - Capitalisation"	210.12	143.04	193.59	96 346.267
Share "Privilege H EUR - Distribution"	191.05	129.10	173.18	1 519.223
Share "X - Capitalisation"	417.47	296.56	415.51	214 307.026
US High Yield Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	70 618 763	49 358 364	44 088 703	
Net asset value per share				
Share "B MD - Distribution"	99.93	82.72	83.63	10.000
Share "BH AUD MD - Distribution"	99.81	81.54	81.71	100.000
Share "Classic - Capitalisation"	283.71	252.61	281.67	32 809.524
Share "Classic - Distribution"	97.97	82.98	85.27	12 983.105
Share "Classic H AUD MD - Distribution"	77.59	64.08	64.82	21 490.758
Share "Classic H EUR - Capitalisation"	166.24	144.64	157.86	15 953.591
Share "Classic MD - Distribution"	64.59	54.15	55.48	380 131.013
Share "I - Capitalisation"	33.44	30.02	33.76	10 506.816
Share "K EUR - Capitalisation"	110.16	103.73	110.91	61 474.115
Share "N - Capitalisation"	255.96	226.76	251.59	4 073.171
Share "Privilege - Capitalisation"	25.76	23.08	25.90	66.500
US Mid Cap	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	149 264 718	73 996 490	74 181 243	
Net asset value per share				
Share "Classic - Capitalisation"	336.37	282.36	329.51	117 045.747
Share "Classic - Distribution"	261.02	216.41	248.95	17 879.835
Share "Classic EUR - Capitalisation"	295.75	264.54	298.27	33 324.419
Share "Classic EUR - Distribution"	0	0	225.36	446.677
Share "Classic H EUR - Capitalisation"	217.48	176.53	200.85	34 070.884
Share "Classic H SGD - Capitalisation"	159.04	132.35	151.57	405.276
Share "I - Capitalisation"	40.33	34.25	40.44	21 689.093
Share "I EUR - Capitalisation"	148.81	134.66	153.60	37 971.217
Share "N - Capitalisation"	298.84	248.98	288.38	4 104.255
Share "Privilege - Capitalisation"	309.61	262.52	309.44	11 081.830
Share "Privilege - Distribution"	130.16	0	0	0
Share "Privilege EUR - Capitalisation"	0	0	280.11	1 543.352
Share "Privilege H EUR - Capitalisation"	170.28	139.74	160.57	308.476

BNP PARIBAS FUNDS

Key figures relating to the last 3 years (Note 9)

US Small Cap	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	
Net assets	1 144 826 560	794 908 960	764 760 468	
Net asset value per share				
Share "Classic - Capitalisation"	369.31	295.82	343.86	256 686.786
Share "Classic - Distribution"	278.36	220.63	253.28	32 642.493
Share "Classic EUR - Capitalisation"	483.21	412.44	463.18	120 721.533
Share "Classic EUR - Distribution"	244.71	206.76	229.25	10 103.501
Share "Classic H EUR - Capitalisation"	277.86	215.13	243.43	198 090.247
Share "Classic H SGD - Capitalisation"	134.28	106.56	121.43	1 877.576
Share "I - Capitalisation"	451.53	365.90	430.29	974 918.787
Share "I - Distribution"	0	0	100.77	5 962.000
Share "I EUR - Capitalisation"	0	0	109.35	159 739.176
Share "IH EUR - Capitalisation"	146.83	115.00	131.93	96 321.597
Share "N - Capitalisation"	294.60	234.21	270.21	11 560.858
Share "Privilege - Capitalisation"	350.62	283.67	333.06	108 157.206
Share "Privilege - Distribution"	239.42	191.68	222.27	32 770.415
Share "Privilege EUR - Capitalisation"	169.50	146.16	165.80	71 455.224
Share "Privilege GBP - Capitalisation"	175.13	159.54	176.81	72.003
Share "Privilege H EUR - Capitalisation"	148.32	116.13	132.77	121 561.231
Share "U16 - Capitalisation"	0	0	114.66	7 127.217
Share "X - Capitalisation"	124 526.82	0	0	0
Share "X2 EUR - Capitalisation"	117 150.79	102 006.89	116 886.73	146.000
USD Money Market	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	426 524 362	725 866 391	564 354 467	
Net asset value per share				
Share "Classic - Capitalisation"	219.051467	222.918592	234.434698	1 964 008.867
Share "Classic - Distribution"	102.605649	104.417129	107.913420	231 977.521
Share "I - Capitalisation"	102.045075	103.872874	109.467342	489 351.846
Share "Privilege - Capitalisation"	1 066.246930	1 085.210303	1 143.079396	20 131.673
Share "Privilege - Distribution"	0	0	102.546724	22 506.827
Share "U17 - Capitalisation"	0	0	10 054.400000	0.100
Share "X - Capitalisation"	0	101 803.661290	0	0
USD Short Duration Bond	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	31/12/2023	31/12/2023
Net assets	137 642 475	204 193 866	169 502 968	
Net asset value per share				
Share "Classic - Capitalisation"	485.77	464.55	485.23	96 112.698
Share "Classic - Distribution"	100.32	94.88	94.73	68 436.264
Share "Classic EUR - Capitalisation"	100.70	102.60	103.54	63 957.530
Share "Classic H EUR - Capitalisation"	108.99	102.10	104.53	227 795.198
Share "Classic MD - Distribution"	115.60	109.74	108.44	550 906.190
Share "I - Capitalisation"	22.81	21.92	22.99	72 660.836
Share "IH EUR - Capitalisation"	100.41	94.47	97.10	15 441.084
Share "N - Capitalisation"	440.14	419.44	436.59	6 355.152
Share "N EUR - Capitalisation"	0	0	395.22	40.436
Share "Privilege - Capitalisation"	184.56	177.02	185.48	42 313.300
Share "Privilege - Distribution"	103.94	98.59	98.72	17 045.000
Share "Privilege EUR - Capitalisation"	0	0	167.90	39 731.883
Share "Privilege H EUR - Capitalisation"	0	0	100.33	52.850
Share "X - Capitalisation"	0	100 028.42	0	0

BNP PARIBAS FUNDS Aqua

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares										
<i>United States of America</i>										
744 247	ADVANCED DRAINAGE SYSTEMS INC	USD	94 754 807	2.53	4 993 836	CIA SANEAMENTO BASICO DE - ADR	USD	68 850 878	1.84	
775 523	AECOM	USD	64 890 772	1.73	7 463 345	ALS LTD	AUD	59 238 702	1.58	
1 248 097	AMERICAN WATER WORKS CO INC	USD	149 129 881	3.99	778 497	STANTEC INC	CAD	56 856 042	1.52	
625 648	CALIFORNIA WATER SERVICE GRP	USD	29 377 958	0.79	2 725 954	KEMIRA OYJ	EUR	45 768 768	1.22	
125 057	CHEMED CORP	USD	66 199 322	1.77	837 878	COWAY CO LTD	KRW	33 717 519	0.90	
158 463	CINTAS CORP	USD	86 452 099	2.31	Total securities portfolio					
433 052	ECOLAB INC	USD	77 758 443	2.08					3 680 653 295	98.36
514 020	FRANKLIN ELECTRIC CO INC	USD	44 973 551	1.20						
587 417	IDEX CORP	USD	115 452 048	3.09						
92 761	KLA TENCOR CORP	USD	48 813 624	1.30						
1 589 735	MASCO CORP	USD	96 392 930	2.58						
6 361 859	MUELLER WATER PRODUCTS INC - A	USD	82 931 942	2.22						
460 307	SITEONE LANDSCAPE SUPPLY INC	USD	67 713 654	1.81						
1 627 072	SMITH (A.O.) CORP	USD	121 428 340	3.24						
583 464	TRIMBLE INC	USD	28 099 656	0.75						
240 299	VALMONT INDUSTRIES	USD	50 796 378	1.36						
920 180	VERALTO CORP	USD	68 523 068	1.83						
455 717	WATTS WATER TECHNOLOGIES - A	USD	85 949 468	2.30						
828 963	XYLEM INC	USD	85 819 227	2.29						
2 725 216	ZURN WATER SOLUTIONS CORP	USD	72 555 653	1.94						
<i>United Kingdom</i>										
652 333	FERGUSON PLC	GBP	113 558 863	3.03						
329 979	LINDE PLC	USD	122 686 530	3.28						
6 540 824	PENNON GROUP PLC	GBP	56 724 127	1.52						
1 722 842	PENTAIR PLC	USD	113 400 481	3.03						
8 885 418	POLYPIPE GROUP PLC	GBP	41 374 025	1.11						
4 482 971	SEVERN TRENT PLC	GBP	133 420 832	3.57						
616 986	SPIRAX-SARCO ENGINEERING PLC	GBP	74 795 891	2.00						
9 174 168	UNITED UTILITIES GROUP PLC	GBP	112 169 304	3.00						
<i>Switzerland</i>										
1 613 239	FISCHER (GEORG)-REG	CHF	106 022 268	2.83						
147 104	GEBERIT AG - REG	CHF	85 284 561	2.28						
291 318	SIKA AG - REG	CHF	85 762 866	2.29						
<i>France</i>										
5 741 814	VEOLIA ENVIRONNEMENT	EUR	163 986 209	4.37						
<i>The Netherlands</i>										
2 417 158	AALBERTS INDUSTRIES NV	EUR	94 897 623	2.54						
1 335 743	ARCADIS NV	EUR	65 237 688	1.74						
<i>Japan</i>										
4 531 118	KUBOTA CORP	JPY	61 824 514	1.65						
1 055 200	KURITA WATER INDUSTRIES LTD	JPY	37 463 898	1.00						
3 743 099	SEKISUI CHEMICAL CO LTD	JPY	48 909 301	1.31						
<i>Sweden</i>										
2 768 770	ALFA LAVAL AB	SEK	100 329 829	2.68						
<i>Germany</i>										
278 982	SARTORIUS AG - VORZUG	EUR	92 956 802	2.48						
<i>Austria</i>										
2 832 293	WIENERBERGER AG	EUR	85 591 894	2.29						
<i>Denmark</i>										
1 643 397	NOVOZYMES A/S - B	DKK	81 811 059	2.19						

BNP PARIBAS FUNDS Belgium Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			141 013 096	99.73
<i>Belgium</i>				
			<i>122 761 377</i>	<i>86.82</i>
35 258	ACKERMANS & VAN HAAREN	EUR	5 598 970	3.96
78 844	AEDIFICA	EUR	5 018 421	3.55
170 667	AGEAS	EUR	6 708 920	4.74
234 327	ANHEUSER - BUSCH INBEV SA/NV	EUR	13 689 383	9.69
159 580	AZELIS GROUP NV	EUR	3 539 484	2.50
399 734	BALTA GROUP NV	EUR	287 808	0.20
186 215	BARCO N.V.	EUR	3 081 858	2.18
6 113	COFINIMMO	EUR	436 468	0.31
41 916	DIETEREN SA/NV	EUR	7 414 940	5.24
29 595	ELIA SYSTEM OPERATOR SA/NV	EUR	3 353 114	2.37
93 829	FINANCIERE DE TUBIZE	EUR	6 727 539	4.76
56 987	GROUPE BRUXELLES LAMBERT SA	EUR	4 058 614	2.87
42 819	INCLUSIO SA	EUR	560 929	0.40
173 579	ION BEAM APPLICATIONS	EUR	2 003 102	1.42
222 194	KBC GROEP NV	EUR	13 047 232	9.23
65 951	KINEPOLIS	EUR	2 948 010	2.08
788	LOTUS BAKERIES	EUR	6 485 240	4.59
45 811	MELEXIS NV	EUR	4 180 254	2.96
111 919	MITHRA PHARMACEUTICALS - W/I	EUR	140 346	0.10
133 308	NYXOAH SA	EUR	567 892	0.40
129 807	ONTEX GROUP NV - W/I	EUR	987 182	0.70
182 732	RECTICEL	EUR	1 936 959	1.37
156 242	SOLVAY SA	EUR	4 332 591	3.06
87 500	SYENSQO SA	EUR	8 247 750	5.83
84 925	UCB SA	EUR	6 700 583	4.74
155 730	UMICORE	EUR	3 877 677	2.74
239 653	WAREHOUSES DE PAUW SCA	EUR	6 830 111	4.83
<i>The Netherlands</i>				
			<i>15 447 790</i>	<i>10.93</i>
28 360	ARGENX SE	EUR	9 741 660	6.89
395 806	ING GROEP NV	EUR	5 353 672	3.79
113 696	ONWARD MEDICAL	EUR	352 458	0.25
<i>Guernsey Island</i>				
			<i>2 803 929</i>	<i>1.98</i>
62 504	SHURGARD SELF STORAGE LTD	EUR	2 803 929	1.98
Shares/Units in investment funds			884 176	0.63
<i>Luxembourg</i>				
			<i>884 176</i>	<i>0.63</i>
7 173.76	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	884 176	0.63
Total securities portfolio			141 897 272	100.36

BNP PARIBAS FUNDS Brazil Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			78 600 791	98.14
Shares			78 600 791	98.14
<i>Brazil</i>			<i>74 666 879</i>	<i>93.23</i>
296 400	AMBEV SA	BRL	837 774	1.05
135 800	AREZZO INDUSTRIA E COMERCIO	BRL	1 804 012	2.25
233 800	AZUL SA	BRL	770 573	0.96
918 100	B3 SA-BRASIL BOLSA BALCAO	BRL	2 749 990	3.43
299 600	BANCO DO BRASIL S.A.	BRL	3 416 263	4.27
491 910	BB SEGURIDADE PARTICIPACOES	BRL	3 407 601	4.25
184 700	CENTRAIS ELETRICAS BRASILIER	BRL	1 613 311	2.01
119 903	CM HOSPITALAR SA	BRL	344 336	0.43
458 370	CPFL ENERGIA SA	BRL	3 633 857	4.54
169 600	EMBRAER SA	BRL	781 732	0.98
509 353	EQUATORIAL ENERGIA SA - ORD	BRL	3 745 488	4.68
316 651	GERDAU SA - PREF	BRL	1 548 836	1.93
359 464	GPS PARTICIPACOES E EMPREEND	BRL	1 394 906	1.74
1 114 418	ITAU UNIBANCO HOLDING S-PREF	BRL	7 793 306	9.73
1 680 382	ITAUSA INVESTIMENTOS ITAU-PR	BRL	3 587 277	4.48
425 118	LOCALIZA RENT A CAR	BRL	5 566 019	6.95
217 300	PETRO RIO SA	BRL	2 060 001	2.57
977 300	PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	7 492 308	9.36
620 000	RAIA DROGASIL SA	BRL	3 752 469	4.69
952 200	RAIZEN SA - PREFERENCE	BRL	789 971	0.99
125 136	RANDON PARTICIPACOES SA-PREF	BRL	329 739	0.41
141 400	REDE DOR SAO LUIZ SA	BRL	837 175	1.05
647 500	RUMO SA	BRL	3 059 148	3.82
115 700	TELEFONICA BRASIL S.A.	BRL	1 272 852	1.59
197 900	TRACK & FIELD CO S.A	BRL	612 326	0.76
931 062	TRES TENTOS AGROINDUSTRIAL	BRL	2 307 720	2.88
287 300	VALE SA	BRL	4 565 948	5.70
188 460	VALE SA - ADR	USD	2 988 976	3.73
227 345	VIVARA PARTICIPACOES SA	BRL	1 602 965	2.00
<i>Cayman Islands</i>			<i>3 933 912</i>	<i>4.91</i>
508 093	BANCO BTG PACTUAL SA-UNIT	BRL	3 933 912	4.91
Other transferable securities			6 279	0.01
Bonds			0	0.00
<i>Brazil</i>			<i>0</i>	<i>0.00</i>
13 290	INEPAR SA INDUSTRIA E CONSTRUCOES 0.000% 25/11/2049	BRL	0	0.00
Warrants, Rights			6 279	0.01
1 525	LOCALIZA RENT A CAR SA RTS 05/02/2024	BRL	6 279	0.01
Total securities portfolio			78 607 070	98.15

BNP PARIBAS FUNDS China A-Shares

Securities portfolio at 31/12/2023

Expressed in USD

Quantity Denomination	Quotation currency	Market value	% of net assets	Quantity Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				Shares/Units in investment funds			
Shares							
<i>China</i>							
1 315 500	AIR CHINA LTD - A	CNY	1 362 143	1.09			
150 000	ANHUI CONCH CEMENT CO LTD - A	CNY	477 285	0.38			
762 750	BEIJING ORIENTAL YUHONG-A	CNY	2 066 762	1.65			
68 900	BYD CO LTD -A	CNY	1 926 906	1.54			
489 100	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	979 434	0.78			
90 800	CHANGZHOU XINGYU AUTOMOTIV-A	CNY	1 678 462	1.34			
1 150 400	CHINA MERCHANTS BANK-A	CNY	4 518 450	3.61			
436 300	CHINA PACIFIC INSURANCE GR - A	CNY	1 465 039	1.17			
3 048 200	CHINA PETROLEUM + CHEMICAL - A	CNY	2 399 834	1.92			
918 400	CHINA VANKE CO LTD - A	CNY	1 356 911	1.08			
1 244 800	CHINA YANGTZE POWER CO LTD-A	CNY	4 097 771	3.27			
1 224 855	CITIC SECURITIES CO-A	CNY	3 521 896	2.81			
162 760	CONTEMPORARY AMPEREX TECHN-A	CNY	3 751 408	2.99			
242 500	FUYAO GLASS INDUSTRY GROUP - A	CNY	1 278 596	1.02			
262 000	GLODON SOFTWARE CO LTD - A	CNY	633 247	0.51			
649 180	HONGFA TECHNOLOGY CO LTD - A	CNY	2 530 339	2.02			
1 610 600	HUATAI SECURITIES CO LTD - A	CNY	3 170 477	2.53			
508 950	HUNDSUN TECHNOLOGIES INC - A	CNY	2 065 015	1.65			
2 966 900	IND & COMM BANK OF CHINA - A	CNY	2 000 153	1.60			
844 300	INNER MONGOLIA YILI INDUS-A	CNY	3 185 917	2.54			
216 516	INNOCARE PHARMA LTD-A	CNY	351 286	0.28			
167 138	JIANGSU CNANO TECHNOLOGY C-A	CNY	684 371	0.55			
260 948	JIANGSU HENGLI HIGHPRESSUR-A	CNY	2 012 620	1.61			
37 100	KWEICHOW MOUTAI CO LTD - A	CNY	9 035 285	7.21			
56 373	LEADER HARMONIOUS DRIVE SY - A	CNY	1 221 157	0.97			
374 400	LONGI GREEN ENERGY TECHNOL - A	CNY	1 209 916	0.97			
492 670	LUXSHARE PRECISION INDUSTR - A	CNY	2 394 927	1.91			
140 742	MAXSCEND MICROELECTRONICS - A	CNY	2 798 404	2.23			
335 000	MIDEA GROUP CO LTD - A	CNY	2 581 319	2.06			
912 120	NARI TECHNOLOGY CO LTD-A	CNY	2 871 094	2.29			
123 800	NINGBO ORIENT WIRES & CABL - A	CNY	746 461	0.60			
484 500	PING AN INSURANCE GROUP CO-A	CNY	2 757 150	2.20			
155 736	PROYA COSMETICS CO LTD-A	CNY	2 183 545	1.74			
786 100	QINGDAO HAIER CO LTD - A	CNY	2 330 152	1.86			
359 000	S F HOLDING CO LTD-A	CNY	2 048 720	1.64			
1 113 900	SANY HEAVY INDUSTRY CO LTD - A	CNY	2 163 455	1.73			
603 900	SHANDONG SINOCERA FUNCTION - A	CNY	1 969 023	1.57			
289 500	SHANGHAI INTERNATIONAL AIR-A	CNY	1 338 670	1.07			
355 500	SHANGHAI JINJIANG INTERNAT - A	CNY	1 499 833	1.20			
109 300	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	4 482 578	3.58			
168 900	SINOSEAL HOLDING CO LTD - A	CNY	900 197	0.72			
173 700	TSINGTAO BREWERY CO LTD - A	CNY	1 831 602	1.46			
633 600	VENUSTECH GROUP INC-A	CNY	2 410 310	1.92			
193 415	WILL SEMICONDUCTOR LTD - A	CNY	2 912 362	2.33			
369 200	WUHU SHUNRONG SANQI INTERA - A	CNY	980 205	0.78			
118 000	WULIANGYE YIBIN CO LTD - A	CNY	2 337 796	1.87			
385 940	WUXI APPTEC CO LTD - A	CNY	3 964 505	3.16			
432 500	YONYOU NETWORK TECHNOLOGY - A	CNY	1 085 313	0.87			
897 770	ZHEJIANG SANHUA INTELLIGEN - A	CNY	3 721 578	2.97			
207 500	ZHONGJI INNOLIGHT CO LTD - A	CNY	3 301 473	2.64			
291 890	ZHUZHOU CRRC TIMES ELECTRI - A	CNY	1 495 742	1.19			
			116 087 094	92.68			
			<i>116 087 094</i>	<i>92.68</i>			
						7 002 196	5.59
						<i>7 002 196</i>	<i>5.59</i>
						7 002 196	5.59
						<i>7 002 196</i>	<i>5.59</i>
						123 089 290	98.27
						<i>123 089 290</i>	<i>98.27</i>

BNP PARIBAS FUNDS China Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>China</i>									
8 305 888	ALIBABA GROUP HOLDING LTD	HKD	80 130 970	9.57					
1 944 450	BAIDU INC - A	HKD	29 043 015	3.46					
60 218	BEIGENE LTD-ADR	USD	10 860 918	1.30					
9 184 000	BEIJING CAPITAL INTERNATIONAL AIRPORT - H	HKD	2 696 141	0.32					
3 558 635	BEIJING ORIENTAL YUHONG-A	CNY	9 642 547	1.15					
639 500	BYD CO LTD-H	HKD	17 631 668	2.10					
15 338 000	CATHAY MEDIA AND EDUCATION	HKD	1 534 271	0.18					
3 026 000	CHINA MENGNIU DAIRY CO	HKD	8 158 812	0.97					
6 056 000	CHINA MERCHANTS BANK -H	HKD	21 089 386	2.52					
40 462 000	CHINA PETROLEUM & CHEMICAL - H	HKD	21 236 801	2.53					
5 866 065	CHINA YANGTZE POWER CO LTD-A	CNY	19 310 564	2.30					
15 854 000	CHINASOFT INTERNATIONAL LTD	HKD	12 175 064	1.45					
525 559	CONTEMPORARY AMPEREX TECHN-A	CNY	12 113 457	1.44					
5 276 500	GREAT WALL MOTOR COMPANY - H	HKD	6 865 650	0.82					
3 373 812	HONGFA TECHNOLOGY CO LTD - A	CNY	13 150 262	1.57					
503 764	JD.COM INC - CL A	HKD	7 317 250	0.87					
1 178 712	JIANGSU CNANO TECHNOLOGY C-A	CNY	4 826 406	0.58					
555 721	KANZHUN LTD - ADR	USD	9 230 526	1.10					
7 760 000	KINGDEE INTERNATIONAL SFTWR	HKD	11 342 738	1.35					
92 519	KWEICHOW MOUTAI CO LTD - A	CNY	22 531 955	2.69					
426 711	LEADER HARMONIOUS DRIVE SY - A	CNY	9 243 451	1.10					
7 420 000	LENOVO GROUP LTD	HKD	10 392 751	1.24					
2 751 500	LI NING CO LTD	HKD	7 395 549	0.88					
3 489 500	LONGFOR GROUP HOLDINGS LTD	HKD	5 610 636	0.67					
551 471	MAXSCEND MICROELECTRONICS - A	CNY	10 965 020	1.31					
752 770	MEITUAN-CLASS B	HKD	7 920 565	0.94					
5 516 000	MINTH GROUP LTD	HKD	11 161 650	1.33					
4 532 689	NARI TECHNOLOGY CO LTD-A	CNY	14 267 616	1.70					
2 688 545	NETEASE INC	USD	49 103 585	5.87					
320 724	NEW ORIENTAL EDUCATIO-SP ADR	USD	23 502 655	2.80					
4 148 000	PING AN INSURANCE GROUP CO - H	HKD	18 785 373	2.24					
4 390 195	QINGDAO HAIER CO LTD - A	CNY	13 013 383	1.55					
5 255 308	SANY HEAVY INDUSTRY CO LTD - A	CNY	10 207 039	1.22					
3 399 624	SHANDONG SINOCERA FUNCTION - A	CNY	11 084 515	1.32					
432 119	SHENZHEN MINDRAY BIO-MEDIC-A	CNY	17 721 933	2.11					
1 991 600	TENCENT HOLDINGS LTD	HKD	75 186 829	8.98					
491 750	TRIP.COM GROUP LTD	HKD	17 632 692	2.10					
2 710 337	VENUSTECH GROUP INC-A	CNY	10 310 530	1.23					
763 569	WILL SEMICONDUCTOR LTD - A	CNY	11 497 503	1.37					
4 051 000	WUXI BIOLOGICS CAYMAN INC	HKD	15 398 155	1.84					
9 377	WUXI XDC CAYMAN INC	HKD	38 427	0.00					
4 415 367	ZHEJIANG SANHUA INTELLIGEN - A	CNY	18 303 276	2.18					
1 587 250	ZHUZHOU CRRC TIMES ELECTRI - A	CNY	8 133 599	0.97					
<i>Taiwan</i>									
1 031 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	19 899 502	2.37					
731 000	UNIMICRON TECHNOLOGY CORP	TWD	4 192 081	0.50					
58 000	WIWYNN CORP	TWD	3 450 795	0.41					
567 062	YAGEO CORPORATION	TWD	11 029 090	1.32					
<i>Hong Kong</i>									
1 980 400	AIA GROUP LTD	HKD	17 280 649	2.06					
1 695 000	GALAXY ENTERTAINMENT GROUP L	HKD	9 509 050	1.13					
197 700	HONG KONG EXCHANGES & CLEAR	HKD	6 783 654	0.81					
					<i>Ireland</i>				
113 464	PINDUODUO INC - ADR	USD	16 600 918	1.98					
					<i>United States of America</i>				
369 822	YUM CHINA HOLDINGS INC	USD	15 691 547	1.87					
					<i>Macao</i>				
4 732 000	MGM CHINA HOLDINGS LTD	HKD	6 010 366	0.72					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
85 321.89	BNP PARIBAS INSTICASH USD 1D 1 VNAV - X CAP	USD	12 001 873	1.43					
					Total securities portfolio				
					820 214 658 97.82				

BNP PARIBAS FUNDS Climate Impact

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
383 279	ADVANCED DRAINAGE SYSTEMS INC	USD	48 797 681	1.75	2 087 067	SIGNIFY NV	EUR	63 279 871	2.27
741 488	ALTAIR ENGINEERING INC - A	USD	56 485 054	2.03	6 654 771	BRAMBLES LTD	AUD	55 905 174	2.00
444 296	AMERICAN WATER WORKS CO INC	USD	53 087 067	1.90	710 296	KINGSPAN GROUP PLC	EUR	55 687 206	2.00
293 751	BADGER METER INC	USD	41 050 416	1.47	<i>Ireland</i>				
222 872	CADENCE DESIGN SYS INC	USD	54 952 833	1.97	530 693	NEMETSCHKE AG	EUR	41 648 787	1.49
166 145	CARLISLE COS INC	USD	46 991 067	1.69	<i>Luxembourg</i>				
808 810	CARRIER GLOBAL CORP	USD	42 064 124	1.51	1 279 721	BEFESA SA	EUR	45 046 179	1.62
1 090 050	DARLING INGREDIENTS INC	USD	49 181 272	1.76	<i>Brazil</i>				
472 734	GENERAC HOLDINGS INC	USD	55 308 145	1.98	3 216 830	CIA SANEAMENTO BASICO DE - ADR	USD	44 350 990	1.59
166 810	HUBBELL INC	USD	49 670 767	1.78	<i>Germany</i>				
104 360	LENNOX INTERNATIONAL INC	USD	42 278 719	1.52	57 554 934	XINYI SOLAR HOLDINGS LTD	HKD	30 527 285	1.09
265 875	LITTELFUSE INC	USD	64 398 239	2.31	<i>Sweden</i>				
101 429	MONOLITHIC POWER SYSTEMS INC	USD	57 918 241	2.08	4 624 064	NIBE INDUSTRIER AB-B	SEK	29 407 926	1.05
994 178	ORMAT TECHNOLOGIES INC	USD	68 210 520	2.45	<i>Norway</i>				
490 823	PTC INC	USD	77 739 005	2.78	1 720 998	TOMRA SYSTEMS ASA	NOK	18 938 111	0.68
2 218 304	RAYONIER INC	USD	67 092 325	2.41	<i>Hong Kong</i>				
333 253	REPLIGEN CORP	USD	54 242 420	1.95	16 308 000	VITASOY INTERNATIONAL HOLDINGS	HKD	14 719 049	0.53
336 185	SOLAREEDGE TECHNOLOGIES INC	USD	28 485 870	1.02	Total securities portfolio				
586 170	TREX COMPANY INC	USD	43 931 575	1.58	2 732 843 372 98.01				
1 205 209	TRIMBLE INC	USD	58 042 927	2.08					
177 452	VALMONT INDUSTRIES	USD	37 511 263	1.35					
997 553	VERTIV HOLDINGS CO	USD	43 373 440	1.56					
254 716	WATTS WATER TECHNOLOGIES - A	USD	48 040 132	1.72					
1 716 270	ZURN WATER SOLUTIONS CORP	USD	45 693 659	1.64					
<i>United Kingdom</i>									
858 891	APTIV PLC	USD	69 759 381	2.50					
789 248	ASHTREAD GROUP PLC	GBP	49 747 534	1.78					
736 731	CRODA INTERNATIONAL PLC	GBP	42 934 528	1.54					
2 616 164	HALMA PLC	GBP	68 955 266	2.47					
1 088 915	PENTAIR PLC	USD	71 674 295	2.57					
545 890	SPIRAX-SARCO ENGINEERING PLC	GBP	66 177 075	2.37					
<i>France</i>									
571 786	LEGRAND SA	EUR	53 805 063	1.93					
2 719 509	VEOLIA ENVIRONNEMENT	EUR	77 669 177	2.79					
<i>Denmark</i>									
608 429	CHRISTIAN HANSEN HOLDING A/S	DKK	46 212 380	1.66					
2 490 389	VESTAS WIND SYSTEMS A/S	DKK	71 592 566	2.57					
<i>Japan</i>									
1 720 400	AZBIL CORP	JPY	51 633 882	1.85					
406 700	SHIMANO INC	JPY	56 980 254	2.04					
<i>Italy</i>									
367 790	DIASORIN SPA	EUR	34 292 740	1.23					
1 101 980	PRYSMIAN SPA	EUR	45 368 517	1.63					
<i>Taiwan</i>									
8 585 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	79 428 054	2.84					
<i>Canada</i>									
3 214 309	BORALEX INC -A	CAD	74 322 345	2.67					
<i>Spain</i>									
3 941 093	EDP RENOVAVEIS SA	EUR	73 008 748	2.62					
<i>Switzerland</i>									
708 959	DSM-FIRMENICH AG	EUR	65 224 228	2.34					

BNP PARIBAS FUNDS Consumer Innovators

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
105 719	ALPHABET INC - A	USD	13 368 838	1.50					
642 632	AMAZON.COM INC	USD	88 391 352	9.92					
51 693	APPLE INC	USD	9 009 599	1.01					
389 969	AZEK CO INC/THE	USD	13 503 204	1.51					
116 808	BLOCK INC - A	USD	8 179 151	0.92					
13 739	BOOKING HOLDINGS INC	USD	44 118 278	4.94					
92 269	COLUMBIA SPORTSWEAR CO	USD	6 643 802	0.74					
100 753	DARDEN RESTAURANTS INC	USD	14 985 487	1.68					
103 370	DICKS SPORTING GOODS INC	USD	13 751 162	1.54					
64 272	ELECTRONIC ARTS INC	USD	7 960 035	0.89					
42 747	ELF BEAUTY INC	USD	5 585 572	0.63					
138 635	FRONTDOOR INC	USD	4 420 155	0.50					
38 512	HERSHEY CO/THE	USD	6 499 957	0.73					
141 813	HILTON WORLDWIDE HOLDINGS INC	USD	23 376 390	2.62					
214 509	HOLOGIC INC	USD	13 874 683	1.56					
234 941	HOME DEPOT INC	USD	73 705 521	8.26					
42 630	MASIMO CORP	USD	4 523 299	0.51					
24 287	MERCADOLIBRE INC	USD	34 552 113	3.87					
41 243	MERITAGE HOMES CORP	USD	6 503 898	0.73					
35 147	MICROSOFT CORP	USD	11 964 584	1.34					
360 884	NIKE INC - B	USD	35 469 312	3.98					
81 102	PLANET FITNESS INC - A	USD	5 359 567	0.60					
198 488	SPROUTS FARMERS MARKET INC	USD	8 644 600	0.97					
386 853	STARBUCKS CORP	USD	33 623 099	3.77					
352 400	TESLA INC	USD	79 268 865	8.88					
31 447	ULTA BEAUTY INC	USD	13 948 957	1.56					
61 223	WALT DISNEY CO	USD	5 004 141	0.56					
200 206	WAYFAIR INC - A	USD	11 182 465	1.25					
214 971	YETI HOLDINGS INC	USD	10 076 674	1.13					
142 132	YUM CHINA HOLDINGS INC	USD	5 459 341	0.61					
<i>Japan</i>									
102 400	FAST RETAILING CO LTD	JPY	23 055 054	2.58					
200 100	NINTENDO CO LTD	JPY	9 453 003	1.06					
481 300	SONY CORP	JPY	41 436 570	4.64					
<i>France</i>									
46 776	LOREAL	EUR	21 079 604	2.36					
70 764	LVMH MOET HENNESSY LOUIS VUI	EUR	51 912 470	5.82					
<i>Canada</i>									
69 214	LULULEMON ATHLETICA INC	USD	32 035 872	3.59					
297 398	MAGNA INTERNATIONAL INC	CAD	15 984 683	1.79					
263 179	SHOPIFY INC - A	USD	18 559 403	2.08					
<i>United Kingdom</i>									
213 817	APTIV PLC	USD	17 366 280	1.95					
<i>Germany</i>									
68 185	ADIDAS AG	EUR	12 556 950	1.41					
<i>The Netherlands</i>									
36 976	FERRARI NV	EUR	11 285 075	1.26					
<i>China</i>									
235 500	BYD CO LTD-H	HKD	5 877 858	0.66					
136 000	TENCENT HOLDINGS LTD	HKD	4 647 869	0.52					
					<i>Ireland</i>				
					58 234	FLUTTER ENTERTAINMENT PLC-DI	GBP	9 367 976	1.05
					Total securities portfolio			887 572 768	99.48

BNP PARIBAS FUNDS Disruptive Technology

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares										
<i>United States of America</i>										
1 323 854	ADVANCED MICRO DEVICES	USD	176 661 674	4.47	112 623	GENMAB A/S	DKK	32 557 641	0.82	
1 360 393	ALPHABET INC - A	USD	172 030 325	4.35				32 557 641	0.82	
1 095 039	AMAZON.COM INC	USD	150 618 047	3.81				18 890 913	0.48	
344 247	AMERICAN TOWER CORP - A	USD	67 275 646	1.70	871 181	HEMNET GROUP AB	SEK	18 890 913	0.48	
1 278 038	APPLE INC	USD	222 749 881	5.64				14 910 773	0.38	
308 008	ARISTA NETWORKS INC	USD	65 666 921	1.66	436 300	TENCENT HOLDINGS LTD	HKD	14 910 773	0.38	
158 434	AXCELIS TECHNOLOGIES INC	USD	18 600 738	0.47	Total securities portfolio					
874 510	BLOCK INC - A	USD	61 235 096	1.55					3 918 050 832	99.16
38 095	BOOKING HOLDINGS INC	USD	122 329 558	3.10						
2 489 921	CIENA CORP	USD	101 454 166	2.57						
2 315 956	COPART INC	USD	102 731 041	2.60						
1 329 103	COSTAR GROUP INC	USD	105 146 708	2.66						
1 102 856	ENTEGRIS INC	USD	119 625 407	3.03						
1 063 658	FIRST SOLAR INC	USD	165 886 933	4.20						
192 128	GARTNER INC	USD	78 460 021	1.99						
419 515	INTERCONTINENTAL EXCHANGE INC	USD	48 774 102	1.23						
183 782	INTUIT INC	USD	103 987 022	2.63						
114 873	INTUITIVE SURGICAL INC	USD	35 082 203	0.89						
223 775	IRHYTHM TECHNOLOGIES INC	USD	21 683 679	0.55						
647 830	MICRON TECHNOLOGY INC	USD	50 048 262	1.27						
852 092	MICROSOFT CORP	USD	290 065 337	7.34						
639 229	NIKE INC - B	USD	62 826 318	1.59						
176 182	NVIDIA CORP	USD	78 983 253	2.00						
447 236	PALO ALTO NETWORKS INC	USD	119 387 092	3.02						
386 336	PAYCOM SOFTWARE INC	USD	72 297 450	1.83						
564 671	PLEXUS CORP	USD	55 273 503	1.40						
3 281 345	PURE STORAGE INC - A	USD	105 927 455	2.68						
353 682	RAPID7 INC	USD	18 282 028	0.46						
98 168	REGENERON PHARMACEUTICALS	USD	78 051 847	1.98						
337 979	SNOWFLAKE INC-CLASS A	USD	60 886 092	1.54						
293 063	TRANE TECHNOLOGIES PLC	USD	64 706 528	1.64						
529 922	VISA INC - A	USD	124 894 937	3.16						
438 465	WAYFAIR INC - A	USD	24 490 373	0.62						
<i>Israel</i>										
582 206	CYBERARK SOFTWARE LTD/ISRAEL	USD	115 450 346	2.92						
2 326 397	JFROG LTD	USD	72 888 788	1.84						
<i>The Netherlands</i>										
176 299	ASML HOLDING NV	EUR	120 183 028	3.04						
<i>Taiwan</i>										
1 263 659	TAIWAN SEMICONDUCTOR-SP ADR	USD	118 970 295	3.01						
<i>Canada</i>										
1 029 273	SHOPIFY INC - A	USD	72 584 408	1.84						
<i>Germany</i>										
403 360	SIEMENS AG - REG	EUR	68 538 931	1.73						
<i>Switzerland</i>										
1 110 814	STMICROELECTRONICS NV-NY	USD	50 409 728	1.28						
<i>United Kingdom</i>										
534 784	APTIV PLC	USD	43 435 315	1.10						
<i>Japan</i>										
108 000	KEYENCE CORP	JPY	43 111 023	1.09						

BNP PARIBAS FUNDS Ecosystem Restoration

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
1 975	ADVANCED DRAINAGE SYSTEMS INC	USD	251 450	0.30	29 498	AGILYX AS	NOK	62 580	0.07
15 965	AMERICAN WATER WORKS CO INC	USD	1 907 591	2.28	1 323 954	SALMON EVOLUTION ASA	NOK	800 143	0.96
42 744	BALL CORP	USD	2 225 714	2.66	33 662	TOMRA SYSTEMS ASA	NOK	370 422	0.44
25 092	CASELLA WASTE SYSTEMS INC-A	USD	1 941 214	2.32	<i>China</i>				
121 749	DARLING INGREDIENTS INC	USD	5 493 117	6.56	517 100	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	937 406	1.12
5 795	DEERE & CO	USD	2 097 720	2.51	<i>Bahamas</i>				
72 202	GRAPHIC PACKAGING HOLDING CO	USD	1 611 170	1.93	127 764	LOCAL BOUNTI CORP	USD	239 417	0.29
5 420	INTERNATIONAL FLAVORS & FRAGRANCES	USD	397 282	0.47	<i>Isle of Man</i>				
11 970	ITRON INC	USD	818 227	0.98	1 719 142	AGRONOMICS LTD	GBP	188 470	0.23
116 380	MUELLER INDUSTRIES INC	USD	4 967 471	5.94	Total securities portfolio				
1 649 984	ORIGIN MATERIALS INC	USD	1 249 008	1.49	82 196 297 98.23				
92 477	PURECYCLE TECHNOLOGIES INC	USD	339 050	0.41					
1 606	REPUBLIC SERVICES INC	USD	239 755	0.29					
439 768	SHIMMICK CORP	USD	2 611 577	3.12					
415 316	SUNNOVA ENERGY INTERNATIONAL	USD	5 733 554	6.84					
153 330	SUNRUN INC	USD	2 724 725	3.26					
35 735	TRIMBLE INC	USD	1 720 999	2.06					
4 621	WASTE MANAGEMENT INC	USD	749 216	0.90					
15 535	XYLEM INC	USD	1 608 276	1.92					
3 589	ZOETIS INC	USD	641 254	0.77					
<i>Canada</i>									
36 202	ANAERGIA INC	CAD	6 213	0.01					
156 550	GFL ENVIRONMENTAL INC-SUB VT	CAD	4 912 742	5.87					
490 516	LI-CYCLE HOLDINGS CORP	USD	259 678	0.31					
<i>Luxembourg</i>									
137 612	BEFESA SA	EUR	4 843 942	5.79					
<i>Sweden</i>									
4 218 266	OATLY GROUP AB	USD	4 506 001	5.38					
<i>Switzerland</i>									
41 246	DSM-FIRMENICH AG	EUR	3 794 632	4.53					
<i>United Kingdom</i>									
24 135	HALMA PLC	GBP	636 136	0.76					
408 935	TATE & LYLE PLC	GBP	3 109 897	3.72					
<i>Japan</i>									
103 535	KURITA WATER INDUSTRIES LTD	JPY	3 675 914	4.39					
<i>Ireland</i>									
45 044	KERRY GROUP PLC - A	EUR	3 543 161	4.23					
<i>Denmark</i>									
64 699	NOVOZYMES A/S - B	DKK	3 220 825	3.85					
<i>The Netherlands</i>									
53 989	ARCADIS NV	EUR	2 636 823	3.15					
3 610	KONINKLIJKE DSM NV	EUR	330 207	0.39					
<i>Mexico</i>									
842 925	ORBIA ADVANCE CORP SAB DE CV	MXN	1 695 159	2.03					
<i>India</i>									
234 319	VA TECH WABAG LTD	INR	1 600 444	1.91					
<i>France</i>									
52 441	VEOLIA ENVIRONNEMENT	EUR	1 497 715	1.79					

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			295 600	0.07					
China									
1 231 330	SUNAC SERVICES HOLDINGS LTD	HKD	295 600	0.07					
Bonds			350 761 286	83.21					
Brazil									
2 500 000	REPUBLIC OF BRAZIL 3.750% 21-12/09/2031	USD	2 225 325	0.53					
2 200 000	REPUBLIC OF BRAZIL 4.625% 17-13/01/2028	USD	2 174 414	0.52					
13 954 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	10 709 694	2.53					
1 500 000	REPUBLIC OF BRAZIL 5.625% 09-07/01/2041	USD	1 381 500	0.33					
2 460 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	2 154 960	0.51					
1 003 000	REPUBLIC OF BRAZIL 6.000% 23-20/10/2033	USD	1 001 345	0.24					
3 353 000	REPUBLIC OF BRAZIL 6.250% 23-18/03/2031	USD	3 476 993	0.82					
Indonesia									
800 000	INDONESIA GOVERNMENT 2.150% 21-28/07/2031	USD	673 250	0.16					
1 000 000	INDONESIA GOVERNMENT 4.450% 20-15/04/2070	USD	898 438	0.21					
2 400 000	INDONESIA GOVERNMENT 4.650% 22-20/09/2032	USD	2 396 250	0.57					
4 000 000	INDONESIA GOVERNMENT 7.750% 17/01/2038	USD	5 126 249	1.21					
2 650 000	INDONESIA GOVERNMENT 8.500% 05-12/10/2035	USD	3 517 874	0.83					
1 650 000	PERTAMINA 6.450% 14-30/05/2044	USD	1 798 500	0.43					
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	421 250	0.10					
1 000 000	PT PERTAMINA 4.700% 19-30/07/2049	USD	886 563	0.21					
1 200 000	SBSN INDO III 5.600% 23-15/11/2033	USD	1 276 632	0.30					
Qatar									
2 500 000	QATAR PETROLEUM 1.375% 21-12/09/2026	USD	2 291 600	0.54					
2 600 000	QATAR PETROLEUM 2.250% 21-12/07/2031	USD	2 209 870	0.52					
1 500 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	1 092 900	0.26					
2 000 000	STATE OF QATAR 3.375% 19-14/03/2024	USD	1 986 560	0.47					
1 000 000	STATE OF QATAR 4.400% 20-16/04/2050	USD	922 570	0.22					
2 000 000	STATE OF QATAR 4.625% 16-02/06/2046	USD	1 907 660	0.45					
3 818 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	3 858 852	0.92					
Cayman Islands									
3 338 000	DP WORLD CRESCEN 5.500% 23-13/09/2033	USD	3 413 371	0.81					
500 000	GACI FIRST INVST 4.875% 23-14/02/2035	USD	487 500	0.12					
4 135 000	GACI FIRST INVST 5.125% 23-14/02/2053	USD	3 733 129	0.89					
2 429 000	GACI FIRST INVST 5.375% 22-13/10/2122	USD	2 165 605	0.51					
1 400 000	ICD FUNDING LTD 4.625% 14-21/05/2024	USD	1 385 944	0.33					
1 100 000	ICD SUKUK CO LTD 5.000% 17-01/02/2027	USD	1 087 281	0.26					
1 200 000	NOGAHOLDING 6.625% 23-25/05/2033	USD	1 254 000	0.30					
Chile									
700 000	CHILE 2.550% 21-27/07/2033	USD	578 156	0.14					
1 500 000	CHILE 2.750% 22-31/01/2027	USD	1 413 281	0.34					
1 000 000	CHILE 3.100% 21-07/05/2041	USD	757 500	0.18					
1 600 000	CHILE 3.250% 21-21/09/2071	USD	1 069 500	0.25					
400 000	CHILE 3.500% 19-25/01/2050	USD	303 375	0.07					
200 000	CHILE 3.625% 12-30/10/2042	USD	161 578	0.04					
1 500 000	CHILE 4.950% 23-05/01/2036	USD	1 480 781	0.35					
700 000	CODELCO INC 3.000% 19-30/09/2029	USD	622 563	0.15					
500 000	CODELCO INC 3.750% 20-15/01/2031	USD	452 031	0.11					
350 000	CODELCO INC 4.375% 19-05/02/2049	USD	282 297	0.07					
1 330 000	CODELCO INC 4.500% 17-01/08/2047	USD	1 087 940	0.26					
208 000	CODELCO INC 5.125% 23-02/02/2033	USD	200 782	0.05					
1 535 000	CODELCO INC 5.950% 23-08/01/2034	USD	1 552 653	0.37					
758 000	CODELCO INC 6.300% 23-08/09/2053	USD	765 679	0.18					
3 000 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	2 247 210	0.53					
550 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	531 223	0.13					
Turkey									
1 231 000	HAZINE MUSTESARL 8.509% 23-14/01/2029	USD	1 305 476	0.31					
1 550 000	REPUBLIC OF TURKEY 5.750% 17-11/05/2047	USD	1 209 000	0.29					
2 050 000	REPUBLIC OF TURKEY 5.875% 21-26/06/2031	USD	1 911 625	0.45					
2 200 000	REPUBLIC OF TURKEY 6.000% 11-14/01/2041	USD	1 862 410	0.44					
1 000 000	REPUBLIC OF TURKEY 6.500% 21-20/09/2033	USD	955 000	0.23					
1 333 000	REPUBLIC OF TURKEY 9.125% 23-13/07/2030	USD	1 467 966	0.35					
2 000 000	REPUBLIC OF TURKEY 9.375% 23-14/03/2029	USD	2 207 500	0.52					
857 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	966 268	0.23					
Egypt									
1 650 000	ARAB REP EGYPT 3.875% 21-16/02/2026	USD	1 345 266	0.32					
1 000 000	ARAB REP EGYPT 5.750% 20-29/05/2024	USD	974 688	0.23					
850 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	554 625	0.13					
1 200 000	ARAB REP EGYPT 7.053% 19-15/01/2032	USD	819 375	0.19					
1 800 000	ARAB REP EGYPT 7.300% 21-30/09/2033	USD	1 185 188	0.28					
3 533 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	2 054 660	0.49					
500 000	ARAB REP EGYPT 7.600% 19-01/03/2029	USD	380 313	0.09					
3 500 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	2 422 656	0.57					
500 000	ARAB REP EGYPT 7.903% 18-21/02/2048	USD	300 156	0.07					
2 900 000	ARAB REP EGYPT 8.700% 19-01/03/2049	USD	1 807 969	0.43					
Dominican Republic									
2 000 000	REPUBLIC OF DOMINICAN 4.500% 20-30/01/2030	USD	1 837 500	0.44					
1 800 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	1 636 452	0.39					
500 000	REPUBLIC OF DOMINICAN 5.500% 22-22/02/2029	USD	488 700	0.12					
3 701 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	3 197 664	0.76					
1 500 000	REPUBLIC OF DOMINICAN 5.950% 17-25/01/2027	USD	1 503 120	0.36					
1 900 000	REPUBLIC OF DOMINICAN 6.400% 19-05/06/2049	USD	1 786 000	0.42					
1 010 000	REPUBLIC OF DOMINICAN 7.450% 14-30/04/2044	USD	1 069 085	0.25					
Colombia									
2 600 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	2 066 188	0.49					
1 000 000	REPUBLIC OF COLOMBIA 3.875% 17-25/04/2027	USD	952 813	0.23					
1 200 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	795 375	0.19					
400 000	REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026	USD	392 000	0.09					
1 500 000	REPUBLIC OF COLOMBIA 5.000% 15-15/06/2045	USD	1 157 813	0.27					
500 000	REPUBLIC OF COLOMBIA 5.200% 19-15/05/2049	USD	390 000	0.09					
1 916 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	1 738 171	0.41					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
680 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	704 438	0.17					
1 169 000	REPUBLIC OF COLOMBIA 7.500% 23-02/02/2034	USD	1 231 468	0.29	500 000	<i>Saudi Arabia</i> SAUDI INT BOND 3.450% 21-02/02/2061	USD	350 781	0.08
711 000	REPUBLIC OF COLOMBIA 8.000% 23-14/11/2035	USD	776 990	0.18	1 350 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	1 165 641	0.28
711 000	REPUBLIC OF COLOMBIA 8.750% 23-14/11/2053	USD	816 539	0.19	1 000 000	SAUDI INT BOND 4.875% 23-18/07/2033	USD	1 020 000	0.24
	<i>Philippines</i>		<i>10 987 970</i>	<i>2.59</i>	800 000	SAUDI INT BOND 5.000% 18-17/04/2049	USD	754 250	0.18
2 000 000	PHILIPPINES GOVERNMENT 1.750% 21-28/04/2041	EUR	1 538 916	0.36	3 357 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	3 154 531	0.75
800 000	PHILIPPINES GOVERNMENT 4.200% 22-29/03/2047	USD	709 000	0.17	2 000 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	1 955 625	0.46
992 000	PHILIPPINES GOVERNMENT 5.000% 23-17/07/2033	USD	1 018 040	0.24		<i>Mexico</i>		<i>8 119 113</i>	<i>1.92</i>
2 000 000	PHILIPPINES GOVERNMENT 6.375% 09-23/10/2034	USD	2 256 875	0.54	3 000 000	MEXICAN UTD STS 7.500% 03-08/04/2033	USD	3 419 062	0.81
133 333	PHILIPPINES GOVERNMENT 7.500% 06-25/09/2024	USD	135 015	0.03	800 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	687 344	0.16
3 775 000	PHILIPPINES GOVERNMENT 9.500% 05-02/02/2030	USD	4 737 624	1.11	500 000	UNITED MEXICAN 3.750% 21-19/04/2071	USD	332 500	0.08
500 000	REPUBLIC OF PHILIPPINES 7.750% 06-14/01/2031	USD	592 500	0.14	500 000	UNITED MEXICAN 3.771% 20-24/05/2061	USD	337 969	0.08
	<i>Hungary</i>		<i>8 706 583</i>	<i>2.05</i>	2 000 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	1 581 875	0.38
750 000	MVM ENERGETIKA 7.500% 23-09/06/2028	USD	781 641	0.19	1 152 280	UNITED MEXICAN 4.875% 22-19/05/2033	USD	1 109 790	0.26
638 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	551 388	0.13	622 000	UNITED MEXICAN 6.350% 23-09/02/2035	USD	650 573	0.15
600 000	REPUBLIC OF HUNGARY 2.125% 21-22/09/2031	USD	483 642	0.11		<i>South Africa</i>		<i>7 703 109</i>	<i>1.82</i>
1 900 000	REPUBLIC OF HUNGARY 3.125% 21-21/09/2051	USD	1 283 697	0.30	1 000 000	REPUBLIC OF SOUTH AFRICA 4.300% 16-12/10/2028	USD	933 750	0.22
1 643 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	1 664 523	0.39	1 000 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	936 250	0.22
750 000	REPUBLIC OF HUNGARY 6.125% 23-22/05/2028	USD	780 120	0.18	1 000 000	REPUBLIC OF SOUTH AFRICA 5.650% 17-27/09/2047	USD	797 500	0.19
1 100 000	REPUBLIC OF HUNGARY 6.250% 23-22/09/2032	USD	1 173 832	0.28	2 500 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 993 700	0.47
900 000	REPUBLIC OF HUNGARY 6.750% 23-25/09/2052	USD	1 007 307	0.24	2 220 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	2 102 784	0.50
820 000	REPUBLIC OF HUNGARY 7.625% 11-29/03/2041	USD	980 433	0.23	1 100 000	REPUBLIC OF SOUTH AFRICA 6.300% 18-22/06/2048	USD	939 125	0.22
	<i>Bahrain</i>		<i>8 622 745</i>	<i>2.04</i>		<i>Ghana</i>		<i>7 400 391</i>	<i>1.75</i>
1 000 000	BAHRAIN 4.250% 21-25/01/2028	USD	941 250	0.22	1 000 000	REPUBLIC OF GHANA 7.750% 21-07/04/2029	USD	430 000	0.10
2 733 000	BAHRAIN 5.250% 21-25/01/2033	USD	2 428 100	0.58	2 300 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	1 050 094	0.25
1 500 000	BAHRAIN 5.625% 21-18/05/2034	USD	1 355 625	0.32	1 979 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	860 865	0.20
300 000	BAHRAIN 6.000% 14-19/09/2044	USD	246 390	0.06	2 250 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	967 500	0.23
750 000	BAHRAIN 6.750% 17-20/09/2029	USD	760 781	0.18	7 797 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	3 340 526	0.79
1 275 000	BAHRAIN 7.500% 17-20/09/2047	USD	1 197 703	0.28	1 750 000	REPUBLIC OF GHANA 8.950% 19-26/03/2051	USD	751 406	0.18
412 000	BAHRAIN 7.750% 23-18/04/2035	USD	429 896	0.10		<i>Sri Lanka</i>		<i>7 215 990</i>	<i>1.71</i>
1 200 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	1 263 000	0.30	1 500 000	REPUBLIC OF SRI LANKA 5.875% 12-25/07/2049	USD	774 600	0.18
	<i>Peru</i>		<i>8 516 167</i>	<i>2.02</i>	1 650 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	827 578	0.20
1 683 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	1 047 142	0.25	570 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	290 700	0.07
1 000 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	869 063	0.21	240 000	REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024	USD	120 675	0.03
4 000 000	REPUBLIC OF PERU 3.000% 21-15/01/2034	USD	3 367 499	0.80	7 800 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	3 902 437	0.92
1 500 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	1 562 813	0.37	2 600 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	1 300 000	0.31
500 000	REPUBLIC OF PERU 7.350% 05-21/07/2025	USD	515 625	0.12		<i>Oman</i>		<i>7 008 020</i>	<i>1.65</i>
920 000	REPUBLIC OF PERU 8.750% 03-21/11/2033	USD	1 154 025	0.27	1 000 000	OMAN INTRNL BOND 4.750% 16-15/06/2026	USD	986 875	0.23
	<i>Panama</i>		<i>8 423 107</i>	<i>2.01</i>	1 500 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	1 575 469	0.37
500 000	PANAMA 2.252% 20-29/09/2032	USD	364 844	0.09	500 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	509 375	0.12
4 700 000	PANAMA 3.870% 19-23/07/2060	USD	2 806 781	0.67	2 760 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	2 881 613	0.68
500 000	PANAMA 4.500% 18-16/04/2050	USD	346 250	0.08	1 000 000	OMAN INTRNL BOND 6.750% 20-28/10/2027	USD	1 054 688	0.25
1 500 000	PANAMA 4.500% 20-01/04/2056	USD	1 005 938	0.24					
971 000	PANAMA 6.400% 22-14/02/2035	USD	946 725	0.22					
960 000	PANAMA 6.700% 06-26/01/2036	USD	951 000	0.23					
360 000	PANAMA 6.875% 23-31/01/2036	USD	358 875	0.09					
500 000	PANAMA 7.125% 05-29/01/2026	USD	510 000	0.12					
1 001 000	PANAMA 9.375% 99-01/04/2029	USD	1 132 694	0.27					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Ukraine					Tunisia				
3 350 000	UKRAINE GOVERNMENT 6.750% 19-20/06/2028	EUR	869 636	0.21	1 020 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	830 981	0.20
1 610 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	364 766	0.09	5 348 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	4 091 059	0.96
9 507 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	2 205 624	0.52	United Arab Emirates				
2 585 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	601 013	0.14	400 000	ABU DHABI GOVERNMENT 2.700% 20-02/09/2070	USD	252 692	0.06
4 500 000	UKRAINE GOVERNMENT 7.750% 15-01/09/2026	USD	1 233 000	0.29	543 000	ABU DHABI GOVERNMENT 3.125% 17-11/10/2027	USD	520 514	0.12
5 850 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	1 659 938	0.39	1 350 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	1 140 170	0.27
Poland					Russia				
1 400 000	BANK GOSPODARSTW 5.375% 23-22/05/2033	USD	1 417 710	0.34	1 400 000	DUBAI GOVERNMENT INTERNATIONAL 3.900% 20-09/09/2050	USD	1 047 813	0.25
1 200 000	REPUBLIC OF POLAND 3.250% 16-06/04/2026	USD	1 161 420	0.28	1 000 000	FIN DEPT SHARIAH 4.000% 20-28/07/2050	USD	665 000	0.16
1 000 000	REPUBLIC OF POLAND 4.000% 14-22/01/2024	USD	997 470	0.24	1 000 000	MDGH - GMTN RSC 4.375% 23-22/11/2033	USD	972 860	0.23
2 000 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	2 021 500	0.48	5 200 000	RUSSIA - EUROBOND 5.100% 19-28/03/2035	USD	2 132 000	0.51
1 200 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	1 248 492	0.30	3 600 000	RUSSIA - EUROBOND 5.250% 17-23/06/2047	USD	1 260 000	0.30
Nigeria					Malaysia				
1 000 000	REPUBLIC OF NIGERIA 6.500% 17-28/11/2027	USD	911 875	0.22	1 205 000	RUSSIA 12.750% 98-24/06/2028	USD	1 205 000	0.29
1 600 000	REPUBLIC OF NIGERIA 7.375% 21-28/09/2033	USD	1 361 500	0.32	1 313 000	PETRONAS 7.625% 96 -15/10/2026	USD	1 407 851	0.33
920 000	REPUBLIC OF NIGERIA 7.875% 17-16/02/2032	USD	824 838	0.20	1 750 000	PETRONAS CAP LTD 4.500% 15-18/03/2045	USD	1 598 345	0.38
1 419 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	1 162 693	0.28	1 500 000	PETRONAS CAP LTD 4.550% 20-21/04/2050	USD	1 379 640	0.33
600 000	REPUBLIC OF NIGERIA 8.375% 22-24/03/2029	USD	574 688	0.14	Uruguay				
1 500 000	REPUBLIC OF NIGERIA 8.747% 18-21/01/2031	USD	1 427 344	0.34	384 816	URUGUAY 5.750% 22-28/10/2034	USD	416 563	0.10
470 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	422 559	0.10	2 500 000	URUGUAY 7.625% 06-21/03/2036	USD	3 106 250	0.74
Senegal					Costa Rica				
3 500 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	3 117 188	0.74	800 000	COSTA RICA 5.625% 13-30/04/2043	USD	729 200	0.17
4 000 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	3 138 750	0.74	500 000	COSTA RICA 6.125% 19-19/02/2031	USD	511 094	0.12
Hong Kong					Angola				
2 500 000	CNAC HK FINBRID 3.000% 20-22/09/2030	USD	2 183 400	0.52	667 000	COSTA RICA 6.550% 23-03/04/2034	USD	690 679	0.16
600 000	HUARONG FINANCE 2019 3.875% 19-13/11/2029	USD	509 004	0.12	500 000	COSTA RICA 7.158% 15-12/03/2045	USD	529 185	0.13
4 300 000	LI & FUNG LTD 5.250% 16-29/12/2049	USD	1 892 000	0.45	1 000 000	COSTA RICA 7.300% 23-13/11/2054	USD	1 083 900	0.26
1 900 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	66 500	0.02	400 000	INSTITUTO COSTAR 6.375% 13-15/05/2043	USD	356 000	0.08
11 400 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	399 000	0.09	Guatemala				
900 000	SINOCHEM OVERSEA 6.300% 10-12/11/2040	USD	956 169	0.23	1 000 000	REPUBLIC OF GUATEMALA 3.700% 21-07/10/2033	USD	832 000	0.20
Romania					The Netherlands				
1 500 000	ROMANIA 3.000% 20-14/02/2031	USD	1 275 255	0.30	1 400 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	1 389 514	0.33
500 000	ROMANIA 3.625% 22-27/03/2032	USD	431 640	0.10	2 000 000	MDGH - GMTN BV 2.875% 20-21/05/2030	USD	1 807 680	0.43
800 000	ROMANIA 3.875% 15-29/10/2035	EUR	750 614	0.18	500 000	MDGH - GMTN BV 3.950% 20-21/05/2050	USD	414 165	0.10
1 500 000	ROMANIA 4.000% 20-14/02/2051	USD	1 080 660	0.26	Morocco				
750 000	ROMANIA 6.000% 22-25/05/2034	USD	753 900	0.18	4 549 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	3 265 329	0.77
1 000 000	ROMANIA 7.125% 23-17/01/2033	USD	1 078 900	0.26	900 000	MOROCCO KINGDOM 5.500% 12-11/12/2042	USD	816 188	0.19
372 000	ROMANIA 7.625% 23-17/01/2053	USD	415 643	0.10	640 000	MOROCCO KINGDOM 5.950% 23-08/03/2028	USD	655 600	0.16

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Kenya		3 376 608	0.80		Luxembourg		2 171 274	0.52
1 172 000	REPUBLIC OF KENYA 6.875% 14-24/06/2024	USD	1 136 108	0.27	1 020 000	GAZPROM 5.150% 19-11/02/2026	USD	739 500	0.18
400 000	REPUBLIC OF KENYA 7.000% 19-22/05/2027	USD	375 000	0.09	1 800 000	GAZPROM 7.288% 07-16/08/2037	USD	1 431 774	0.34
600 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	541 500	0.13		Uzbekistan		2 095 750	0.50
1 600 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	1 324 000	0.31	600 000	REPUBLIC OF UZBEKISTAN 4.750% 19-20/02/2024	USD	597 000	0.14
	Paraguay		3 184 685	0.76	700 000	REPUBLIC OF UZBEKISTAN 5.375% 19-20/02/2029	USD	663 250	0.16
200 000	PARAGUAY 2.739% 21-29/01/2033	USD	164 000	0.04	800 000	UZBEK INTL BOND 7.850% 23-12/10/2028	USD	835 500	0.20
600 000	PARAGUAY 4.950% 20-28/04/2031	USD	585 600	0.14		Azerbaijan		2 027 183	0.48
461 000	PARAGUAY 5.000% 16-15/04/2026	USD	455 855	0.11	1 000 000	REPUBLIC OF AZERBAIJAN 5.125% 17-01/09/2029	USD	976 870	0.23
500 000	PARAGUAY 5.400% 19-30/03/2050	USD	445 750	0.11	1 000 000	STATE OIL CO AZE 6.950% 15-18/03/2030	USD	1 050 313	0.25
1 560 000	PARAGUAY 6.100% 14-11/08/2044	USD	1 533 480	0.36		China		1 718 981	0.41
	Bolivia		3 184 402	0.76	12 190 000	CHINA EVERGRANDE 7.500% 17-31/01/2024	USD	121 900	0.03
6 043 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	2 858 339	0.68	5 500 000	CHINA EVERGRANDE 8.250% 17-30/09/2049	USD	55 000	0.01
600 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	326 063	0.08	5 000 000	CHINA EVERGRANDE 9.500% 19-31/12/2049	USD	50 000	0.01
	Serbia		3 060 201	0.72	3 100 000	CIFI HOLDINGS 6.550% 19-28/03/2024	USD	186 000	0.04
900 000	SERBIA REPUBLIC 2.125% 20-01/12/2030	USD	719 622	0.17	6 900 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	552 000	0.13
1 200 000	SERBIA REPUBLIC 6.250% 23-26/05/2028	USD	1 226 652	0.29	1 700 000	COUNTRY GARDEN 3.3.000% 21-12/01/2031	USD	127 500	0.03
1 089 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	1 113 927	0.26	600 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	45 000	0.01
	Zambia		2 820 028	0.67	2 900 000	KWG GROUP 6.300% 20-13/02/2026	USD	152 250	0.04
4 400 000	REPUBLIC OF ZAMBIA 5.375% 12-31/12/2099	USD	2 448 028	0.58	3 600 000	LOGAN PROPERTY H 6.900% 19-09/06/2024	USD	234 000	0.06
600 000	REPUBLIC OF ZAMBIA 8.500% 14-14/04/2024	USD	372 000	0.09	135 611	SUNAC CHINA HLDG 6.000% 23-30/09/2025	USD	16 273	0.00
	India		2 648 858	0.62	135 611	SUNAC CHINA HLDG 6.250% 23-30/09/2026	USD	13 900	0.00
2 392 000	EX - IM BANK OF INDIA 3.250% 20-15/01/2030	USD	2 169 353	0.51	271 223	SUNAC CHINA HLDG 6.500% 23-30/09/2027	USD	23 732	0.01
500 000	EX - IM BANK OF INDIA 3.875% 18-01/02/2028	USD	479 505	0.11	406 835	SUNAC CHINA HLDG 6.750% 23-30/09/2028	USD	31 530	0.01
	Kazakhstan		2 581 102	0.61	406 835	SUNAC CHINA HLDG 7.000% 23-30/09/2029	USD	29 496	0.01
500 000	KAZAKHSTAN 4.875% 14-14/10/2044	USD	481 406	0.11	191 111	SUNAC CHINA HLDG 7.250% 23-30/09/2030	USD	12 900	0.00
800 000	KAZAKHSTAN 6.500% 15-21/07/2045	USD	911 640	0.22	5 400 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	67 500	0.02
256 000	KAZMUNAYGAS NAT 4.750% 17-19/04/2027	USD	249 306	0.06		Mongolia		1 452 782	0.35
1 000 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	938 750	0.22	1 500 000	MONGOLIA 4.450% 21-07/07/2031	USD	1 258 594	0.30
	Pakistan		2 514 519	0.60	200 000	MONGOLIA 5.125% 20-07/04/2026	USD	194 188	0.05
2 058 000	REPUBLIC OF PAKISTAN 7.375% 21-08/04/2031	USD	1 247 019	0.30		Gabon		1 360 464	0.32
1 500 000	REPUBLIC OF PAKISTAN 8.250% 15-30/09/2025	USD	1 267 500	0.30	800 000	REPUBLIC OF GABON 6.625% 20-06/02/2031	USD	665 750	0.16
	Jamaica		2 376 295	0.57	732 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	694 714	0.16
1 130 000	JAMAICA GOVERNMENT 7.875% 15-28/07/2045	USD	1 380 295	0.33		Trinidad & Tobago		1 112 020	0.27
800 000	JAMAICA GOVERNMENT 8.000% 07-15/03/2039	USD	996 000	0.24	600 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	619 500	0.15
	El Salvador		2 376 040	0.57	500 000	TRINIDAD GEN UNL 5.250% 16-04/11/2027	USD	492 520	0.12
560 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	491 750	0.12		Ivory Coast		1 106 538	0.27
508 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	358 616	0.09	200 000	IVORY COAST-PDI 5.875% 19-17/10/2031	EUR	197 594	0.05
500 000	EL SALVADOR REP 7.625% 11-01/02/2041	USD	373 125	0.09	990 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	908 944	0.22
370 000	EL SALVADOR REP 8.250% 02-10/04/2032	USD	311 725	0.07		Namibia		1 054 619	0.25
385 000	EL SALVADOR REP 8.625% 17-28/02/2029	USD	343 011	0.08	1 070 000	REPUBLIC OF NAMIBIA 5.250% 15-29/10/2025	USD	1 054 619	0.25
600 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	497 813	0.12		Croatia		1 000 070	0.24
	Cameroon		2 272 403	0.54	1 000 000	CROATIA 6.000% 13-26/01/2024	USD	1 000 070	0.24
2 800 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	2 272 403	0.54		Argentina		797 008	0.19
					2 012 239	ARGENTINA 1.000% 20-09/07/2029	USD	797 008	0.19

BNP PARIBAS FUNDS Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Vietnam</i>		789 000	0.19		<i>China</i>		115 000	0.03
800 000	REPUBLIC OF VIETNAM 4.800% 14-19/11/2024	USD	789 000	0.19	2 000 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	115 000	0.03
	<i>Honduras</i>		670 250	0.16		<i>British Virgin Islands</i>		42 500	0.01
700 000	HONDURAS GOVERNMENT 6.250% 17-19/01/2027	USD	670 250	0.16	4 250 000	SCENERY JOURNEY 13.750% 18-06/11/2099 DFLT	USD	42 500	0.01
	<i>Ethiopia</i>		665 000	0.16		Money Market Instruments		6 849 063	1.61
1 000 000	ETHIOPIA 6.625% 14-11/12/2024	USD	665 000	0.16		<i>United States of America</i>		6 849 063	1.61
	<i>Surinam</i>		581 485	0.14		<i>America</i>		6 849 063	1.61
259 000	SURINAME INTL 0.000% 23-31/12/2050	USD	117 845	0.03	2 000 000	US TREASURY BILL 0.000% 23-13/06/2024	USD	1 954 088	0.46
536 000	SURINAME INTL 7.950% 23-15/07/2033	USD	463 640	0.11	5 000 000	US TREASURY BILL 0.000% 23-30/05/2024	USD	4 894 975	1.15
	<i>Tajikistan</i>		502 170	0.12		Shares/Units in investment funds		36 379 563	8.60
570 000	TAJKISTAN INT BOND 7.125% 17-14/09/2027	USD	502 170	0.12		<i>Luxembourg</i>		36 379 563	8.60
	<i>Papua New Guinea</i>		431 723	0.10		41.00 BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	4 271 963	1.00
465 000	PNG GOVERNMENT INTERNATIONAL BO 8.375% 18-04/10/2028	USD	431 723	0.10	228 254.49	BNP PARIBAS INSTCASH USD 1D 1 VNAV - X CAP	USD	32 107 600	7.60
	<i>Armenia</i>		392 625	0.09		Total securities portfolio		411 054 685	97.47
450 000	ARMENIA 3.950% 19-26/09/2029	USD	392 625	0.09					
	<i>Ireland</i>		0	0.00					
2 344 000	GTLK EU CAPITAL 4.800% 20-26/02/2028	USD	0	0.00					
2 000 000	GTLK EU CAPITAL 4.949% 19-18/02/2026	USD	0	0.00					
1 222 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	0	0.00					
	Convertible bonds		30 554	0.01					
	<i>China</i>		30 554	0.01					
397 768	SUNAC CHINA HLDG 1.000% 23-30/09/2032 CV	USD	30 554	0.01					
	Floating rate bonds		14 591 134	3.45					
	<i>Mexico</i>		5 610 567	1.32					
5 288 000	CEMEX SAB 23-14/06/2171 FRN	USD	5 610 567	1.32					
	<i>Argentina</i>		4 866 883	1.15					
1 822 649	ARGENTINA 20-09/01/2038 SR FRN	USD	719 254	0.17					
5 890 363	ARGENTINA 20-09/07/2030 SR FRN	USD	2 352 022	0.56					
1 802 121	ARGENTINA 20-09/07/2035 SR FRN	USD	609 982	0.14					
3 500 000	ARGENTINA 20-09/07/2041 SR FRN	USD	1 185 625	0.28					
	<i>Ecuador</i>		3 062 806	0.73					
373 440	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	172 903	0.04					
1 455 451	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	412 620	0.10					
3 404 373	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	1 206 850	0.29					
4 033 120	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	1 270 433	0.30					
	<i>Mozambique</i>		715 026	0.17					
844 000	MOZAMBIQUE REP O 19-15/09/2031 SR	USD	715 026	0.17					
	<i>Luxembourg</i>		335 852	0.08					
448 910	ECUADOR SOC BON 20-30/01/2035 SR	USD	335 852	0.08					
	Other transferable securities		2 147 485	0.52					
	Bonds		2 147 485	0.52					
	<i>Venezuela</i>		1 712 391	0.41					
12 150 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	1 712 391	0.41					
	<i>Lebanon</i>		277 594	0.07					
4 700 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	277 594	0.07					

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
			207 252 099	71.95					
Shares									
<i>China</i>									
844 340	SUNAC SERVICES HOLDINGS LTD	HKD	202 697	0.07					
<i>Kazakhstan</i>									
308 936	FORTEBANK JSC - SPON GDR REGS	USD	927	0.00					
Bonds									
<i>Brazil</i>									
17 000 000	BRAZIL NTN-F 10.000% 14-01/01/2025 FLAT	BRL	3 501 651	1.22					
30 500 000	BRAZIL NTN-F 10.000% 16-01/01/2027 FLAT	BRL	6 305 606	2.19					
4 510 000	BRAZIL NTN-F 10.000% 18-01/01/2029 FLAT	BRL	925 155	0.32					
4 800 000	BRAZIL NTN-F 10.000% 20-01/01/2031 FLAT	BRL	975 869	0.34					
1 600 000	BRAZIL NTN-F 10.000% 22-01/01/2033 FLAT	BRL	323 000	0.11					
500 000	REPUBLIC OF BRAZIL 3.875% 20-12/06/2030	USD	456 875	0.16					
5 559 000	REPUBLIC OF BRAZIL 4.750% 19-14/01/2050	USD	4 266 532	1.48					
990 000	REPUBLIC OF BRAZIL 5.625% 16-21/02/2047	USD	867 240	0.30					
328 000	REPUBLIC OF BRAZIL 6.000% 23-20/10/2033	USD	327 459	0.11					
1 447 000	REPUBLIC OF BRAZIL 6.250% 23-18/03/2031	USD	1 500 510	0.52					
<i>South Africa</i>									
300 000	REPUBLIC OF SOUTH AFRICA 4.850% 19-30/09/2029	USD	280 875	0.10					
1 800 000	REPUBLIC OF SOUTH AFRICA 5.750% 19-30/09/2049	USD	1 435 464	0.50					
500 000	REPUBLIC OF SOUTH AFRICA 5.875% 22-20/04/2032	USD	473 600	0.16					
122 000 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	5 825 300	2.02					
53 974 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 301 095	0.80					
38 350 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	1 553 945	0.54					
33 500 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 545 547	0.54					
41 730 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	1 778 164	0.62					
<i>Malaysia</i>									
8 600 000	MALAYSIA INVEST 3.422% 20-30/09/2027	MYR	1 864 101	0.65					
2 600 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	555 644	0.19					
3 900 000	MALAYSIA INVEST 3.655% 19-15/10/2024	MYR	851 281	0.30					
14 400 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	3 151 964	1.09					
2 655 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	590 510	0.21					
2 000 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	458 112	0.16					
1 400 000	MALAYSIAN GOVERNMENT 3.733% 13-15/06/2028	MYR	305 877	0.11					
560 000	MALAYSIAN GOVERNMENT 3.757% 19-22/05/2040	MYR	117 170	0.04					
4 840 000	MALAYSIAN GOVERNMENT 3.828% 19-05/07/2034	MYR	1 049 109	0.36					
6 300 000	MALAYSIAN GOVERNMENT 3.885% 19-15/08/2029	MYR	1 385 168	0.48					
3 780 000	MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050	MYR	809 523	0.28					
3 770 000	MALAYSIAN GOVERNMENT 4.736% 16-15/03/2046	MYR	882 347	0.31					
7 555 000	MALAYSIAN GOVERNMENT 4.762% 17-07/04/2037	MYR	1 779 532	0.62					
					<i>United States of America</i>				
40 000 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	1 746 210	0.61					
7 000 000	INT BK RECON&DEV 0.000% 23-08/02/2038	BRL	447 614	0.16					
25 500 000 000	INT BK RECON&DEV 5.350% 22-09/02/2029	IDR	1 589 920	0.55					
810 000 000	INT BK RECON&DEV 6.250% 22-27/04/2026	CLP	950 881	0.33					
23 000 000 000	INT BK RECON&DEV 6.250% 23-12/01/2028	IDR	1 494 246	0.52					
27 600 000	INTL FIN CORP 0.000% 17-21/11/2047	MXN	187 118	0.06					
44 000 000	INTL FIN CORP 0.000% 18-22/02/2038	MXN	750 633	0.26					
77 000 000	INTL FIN CORP 0.000% 22-07/11/2047	MXN	530 897	0.18					
5 500 000 000	INTL FIN CORP 12.000% 22-03/11/2027	COP	1 506 035	0.52					
31 000 000	INTL FIN CORP 7.000% 17-20/07/2027	MXN	1 699 329	0.59					
					<i>Thailand</i>				
22 300 000	THAILAND GOVERNMENT 1.000% 21-17/06/2027	THB	621 505	0.22					
77 330 000	THAILAND GOVERNMENT 2.650% 22-17/06/2028	THB	2 282 572	0.79					
7 300 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	195 103	0.07					
26 000 000	THAILAND GOVERNMENT 2.875% 18-17/12/2028	THB	776 141	0.27					
25 730 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	777 165	0.27					
24 700 000	THAILAND GOVERNMENT 3.350% 22-17/06/2033	THB	761 902	0.26					
49 130 000	THAILAND GOVERNMENT 3.400% 15-17/06/2036	THB	1 513 302	0.53					
9 475 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	267 379	0.09					
28 245 000	THAILAND GOVERNMENT 3.650% 10-20/06/2031	THB	883 880	0.31					
39 000 000	THAILAND GOVERNMENT 3.775% 12-25/06/2032	THB	1 239 692	0.43					
12 400 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	376 430	0.13					
17 500 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	574 191	0.20					
					<i>Indonesia</i>				
500 000	INDONESIA GOVERNMENT 3.700% 19-30/10/2049	USD	417 031	0.14					
1 000 000	INDONESIA GOVERNMENT 4.450% 20-15/04/2070	USD	898 438	0.31					
13 400 000 000	INDONESIA GOVERNMENT 7.125% 21-15/06/2042	IDR	901 648	0.31					
1 580 000 000	INDONESIA GOVERNMENT 7.125% 22-15/06/2043	IDR	106 382	0.04					
2 125 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	145 106	0.05					
7 885 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	542 046	0.19					
8 200 000 000	INDONESIA GOVERNMENT 7.500% 17-15/05/2038	IDR	569 633	0.20					
11 695 000 000	INDONESIA GOVERNMENT 8.250% 11-15/06/2032	IDR	835 019	0.29					
4 822 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	353 024	0.12					
27 400 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	2 014 421	0.70					
15 300 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	1 141 950	0.40					
6 700 000 000	INDONESIA GOVERNMENT 9.500% 10-15/07/2031	IDR	508 472	0.18					
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	421 250	0.15					
900 000	SBSN INDO III 5.600% 23-15/11/2033	USD	957 474	0.33					
					<i>Colombia</i>				
840 000 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	158 129	0.05					
5 538 900 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	1 195 925	0.42					
4 700 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	996 754	0.35					
1 340 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	251 086	0.09					
4 050 000 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	952 325	0.33					
500 000	REPUBLIC OF COLOMBIA 3.875% 21-15/02/2061	USD	310 469	0.11					
1 600 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	1 060 500	0.37					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
400 000	REPUBLIC OF COLOMBIA 4.500% 15-28/01/2026	USD	392 000	0.14	500 000	REPUBLIC OF TURKEY 9.125% 23-13/07/2030	USD	550 625	0.19
414 000	REPUBLIC OF COLOMBIA 6.125% 09-18/01/2041	USD	375 576	0.13	800 000	REPUBLIC OF TURKEY 9.375% 23-14/03/2029	USD	883 000	0.31
876 000	REPUBLIC OF COLOMBIA 7.375% 06-18/09/2037	USD	907 481	0.32	700 000	REPUBLIC OF TURKEY 9.375% 23-19/01/2033	USD	789 250	0.27
200 000	REPUBLIC OF COLOMBIA 7.500% 23-02/02/2034	USD	210 688	0.07	12 500 000	TURKEY GOVERNMENT BOND 17.300% 23-19/07/2028	TRY	340 920	0.12
400 000	REPUBLIC OF COLOMBIA 8.000% 23-14/11/2035	USD	437 125	0.15	2 550 000	TURKEY GOVERNMENT BOND 17.800% 23-13/07/2033	TRY	67 346	0.02
400 000	REPUBLIC OF COLOMBIA 8.750% 23-14/11/2053	USD	459 375	0.16		<i>Chile</i>		4 899 567	1.70
	<i>Luxembourg</i>		7 521 465	2.61	400 000	CHILE 3.250% 21-21/09/2071	USD	267 375	0.09
23 900 000	EIB 1.000% 21-25/02/2028	PLN	5 192 473	1.80	1 000 000	CHILE 4.950% 23-05/01/2036	USD	987 188	0.34
7 800 000	EIB 3.000% 19-25/11/2029	PLN	1 785 242	0.62	850 000	CODELCO INC 4.375% 19-05/02/2049	USD	685 578	0.24
750 000	GAZPROM 5.150% 19-11/02/2026	USD	543 750	0.19	353 000	CODELCO INC 5.125% 23-02/02/2033	USD	340 751	0.12
	<i>Czech Republic</i>		7 068 308	2.45	440 000	CODELCO INC 5.950% 23-08/01/2034	USD	445 060	0.15
37 810 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 508 197	0.52	431 000	CODELCO INC 6.300% 23-08/09/2053	USD	435 366	0.15
36 140 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 364 256	0.47	300 000	EMPRESA NACIONAL 4.500% 17-14/09/2047	USD	224 721	0.08
31 070 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 168 252	0.41	460 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	514 884	0.18
21 850 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	836 503	0.29	260 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	296 219	0.10
16 200 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	686 138	0.24	300 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	341 640	0.12
13 900 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	589 868	0.20	160 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	190 774	0.07
16 250 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	753 686	0.26	140 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	170 011	0.06
3 220 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	161 408	0.06		<i>Cayman Islands</i>		4 284 463	1.49
	<i>Romania</i>		6 484 250	2.24	1 100 000	DP WORLD CRESCEN 5.500% 23-13/09/2033	USD	1 124 838	0.39
5 560 000	ROMANIA 3.250% 20-24/06/2026	RON	1 155 667	0.40	500 000	GACI FIRST INVST 4.875% 23-14/02/2035	USD	487 500	0.17
700 000	ROMANIA 3.375% 20-28/01/2050	EUR	525 071	0.18	1 591 000	GACI FIRST INVST 5.125% 23-14/02/2053	USD	1 436 375	0.50
2 850 000	ROMANIA 3.650% 16-24/09/2031	RON	532 271	0.18	800 000	GACI FIRST INVST 5.375% 22-13/10/2122	USD	713 250	0.25
2 400 000	ROMANIA 4.750% 19-11/10/2034	RON	469 944	0.16	500 000	NOGAHOLDING 6.625% 23-25/05/2033	USD	522 500	0.18
5 340 000	ROMANIA 5.000% 18-12/02/2029	RON	1 123 136	0.39		<i>Peru</i>		4 011 950	1.40
5 800 000	ROMANIA 5.800% 12-26/07/2027	RON	1 272 688	0.44	550 000	REPUBLIC OF PERU 2.780% 20-01/12/2060	USD	342 203	0.12
550 000	ROMANIA 6.000% 22-25/05/2034	USD	552 860	0.19	1 075 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	248 402	0.09
550 000	ROMANIA 7.125% 23-17/01/2033	USD	593 395	0.21	850 000	REPUBLIC OF PERU 5.625% 10-18/11/2050	USD	885 594	0.31
232 000	ROMANIA 7.625% 23-17/01/2053	USD	259 218	0.09	2 900 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	785 860	0.27
	<i>Dominican Republic</i>		5 532 866	1.92	4 430 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	1 234 266	0.43
124 650 000	REPUBLIC OF DOMINICAN 11.250% 23-15/09/2035	DOP	2 299 734	0.80	500 000	REPUBLIC OF PERU 7.350% 05-21/07/2025	USD	515 625	0.18
2 463 000	REPUBLIC OF DOMINICAN 5.875% 20-30/01/2060	USD	2 128 032	0.74		<i>Egypt</i>		3 999 127	1.38
500 000	REPUBLIC OF DOMINICAN 6.400% 19-05/06/2049	USD	470 000	0.16	475 000	ARAB REP EGYPT 5.875% 21-16/02/2031	USD	309 938	0.11
600 000	REPUBLIC OF DOMINICAN 7.450% 14-30/04/2044	USD	635 100	0.22	1 200 000	ARAB REP EGYPT 7.300% 21-30/09/2033	USD	790 125	0.27
	<i>Mexico</i>		5 476 998	1.91	1 100 000	ARAB REP EGYPT 7.500% 21-16/02/2061	USD	639 719	0.22
32 610 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	1 864 688	0.65	1 200 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	830 625	0.29
15 000 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	804 833	0.28	500 000	ARAB REP EGYPT 7.903% 18-21/02/2048	USD	300 156	0.10
11 400 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	628 577	0.22	300 000	ARAB REP EGYPT 8.150% 19-20/11/2059	USD	183 563	0.06
25 500 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	1 327 823	0.46	500 000	ARAB REP EGYPT 8.500% 17-31/01/2047	USD	310 313	0.11
2 000 000	MEXICAN BONOS 8.000% 23-24/05/2035	MXN	107 813	0.04	1 000 000	ARAB REP EGYPT 8.875% 20-29/05/2050	USD	634 688	0.22
250 000	MEXICO CITY ARPT 5.500% 17-31/07/2047	USD	214 795	0.07		<i>Hungary</i>		3 769 631	1.31
200 000	UNITED MEXICAN 3.750% 21-19/04/2071	USD	133 000	0.05	70 000 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	141 238	0.05
500 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	395 469	0.14	240 000 000	HUNGARY GOVERNMENT 4.750% 22-24/11/2032	HUF	638 868	0.22
	<i>Turkey</i>		4 963 662	1.72	212 000	REPUBLIC OF HUNGARY 0.500% 20-18/11/2030	EUR	183 220	0.06
615 000	HAZINE MUSTESARL 8.509% 23-14/01/2029	USD	652 208	0.23	498 900 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	1 310 904	0.46
750 000	REPUBLIC OF TURKEY 5.750% 17-11/05/2047	USD	585 000	0.20	152 000 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	375 755	0.13
1 250 000	REPUBLIC OF TURKEY 6.625% 14-17/02/2045	USD	1 095 313	0.38					

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BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
88 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	171 583	0.06	975 000	BAHRAIN 7.500% 17-20/09/2047	USD	915 891	0.32
180 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	441 513	0.15	284 000	BAHRAIN 7.750% 23-18/04/2035	USD	296 336	0.10
500 000	REPUBLIC OF HUNGARY 5.500% 22-16/06/2034	USD	506 550	0.18	600 000	OIL & GAS HLDING 7.500% 17-25/10/2027	USD	631 500	0.22
	<i>Ghana</i>		<i>3 466 623</i>	<i>1.21</i>		<i>Russia</i>		<i>2 711 009</i>	<i>0.94</i>
1 800 000	REPUBLIC OF GHANA 8.125% 14-18/01/2026	USD	821 813	0.29	600 000	RUSSIA - EUROBOND 5.100% 19-28/03/2035	USD	246 000	0.09
1 000 000	REPUBLIC OF GHANA 8.125% 19-26/03/2032	USD	435 000	0.15	2 400 000	RUSSIA - EUROBOND 5.250% 17-23/06/2047	USD	840 000	0.29
1 600 000	REPUBLIC OF GHANA 8.625% 21-07/04/2034	USD	688 000	0.24	440 230 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	1 625 009	0.56
3 552 000	REPUBLIC OF GHANA 8.750% 20-11/03/2061	USD	1 521 810	0.53		<i>Senegal</i>		<i>2 669 907</i>	<i>0.92</i>
	<i>Saudi Arabia</i>		<i>3 176 429</i>	<i>1.10</i>	1 500 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 335 938	0.46
250 000	SAUDI INT BOND 3.450% 21-02/02/2061	USD	175 391	0.06	1 700 000	REPUBLIC OF SENEGAL 6.750% 18-13/03/2048	USD	1 333 969	0.46
500 000	SAUDI INT BOND 4.500% 16-26/10/2046	USD	441 250	0.15		<i>Sri Lanka</i>		<i>2 505 376</i>	<i>0.86</i>
800 000	SAUDI INT BOND 4.500% 20-22/04/2060	USD	690 750	0.24	600 000	REPUBLIC OF SRI LANKA 6.200% 17-11/05/2027	USD	300 750	0.10
1 989 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	1 869 038	0.65	600 000	REPUBLIC OF SRI LANKA 6.750% 18-18/04/2028	USD	300 938	0.10
	<i>Kenya</i>		<i>2 973 193</i>	<i>1.03</i>	200 000	REPUBLIC OF SRI LANKA 6.825% 16-18/07/2026	USD	102 000	0.04
385 900 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	1 942 693	0.67	300 000	REPUBLIC OF SRI LANKA 6.850% 19-14/03/2024	USD	150 844	0.05
500 000	REPUBLIC OF KENYA 8.000% 19-22/05/2032	USD	451 250	0.16	2 700 000	REPUBLIC OF SRI LANKA 7.550% 19-28/03/2030	USD	1 350 844	0.47
700 000	REPUBLIC OF KENYA 8.250% 18-28/02/2048	USD	579 250	0.20	600 000	REPUBLIC OF SRI LANKA 7.850% 19-14/03/2029	USD	300 000	0.10
	<i>Panama</i>		<i>2 944 597</i>	<i>1.01</i>		<i>Oman</i>		<i>2 337 357</i>	<i>0.81</i>
800 000	PANAMA 3.298% 22-19/01/2033	USD	632 500	0.22	1 000 000	OMAN INTRNL BOND 6.250% 21-25/01/2031	USD	1 050 313	0.36
1 500 000	PANAMA 3.870% 19-23/07/2060	USD	895 781	0.31	300 000	OMAN INTRNL BOND 6.500% 17-08/03/2047	USD	305 625	0.11
450 000	PANAMA 4.300% 13-29/04/2053	USD	300 516	0.10	940 000	OMAN INTRNL BOND 6.750% 18-17/01/2048	USD	981 419	0.34
250 000	PANAMA 4.500% 18-16/04/2050	USD	173 125	0.06		<i>Nigeria</i>		<i>2 179 423</i>	<i>0.76</i>
486 000	PANAMA 6.400% 22-14/02/2035	USD	473 850	0.16	800 000	REPUBLIC OF NIGERIA 6.500% 17-28/11/2027	USD	729 500	0.25
272 000	PANAMA 6.700% 06-26/01/2036	USD	269 450	0.09	200 000	REPUBLIC OF NIGERIA 7.375% 21-28/09/2033	USD	170 188	0.06
200 000	PANAMA 6.875% 23-31/01/2036	USD	199 375	0.07	300 000	REPUBLIC OF NIGERIA 8.250% 21-28/09/2051	USD	245 813	0.09
	<i>Ukraine</i>		<i>2 922 807</i>	<i>1.03</i>	1 150 000	REPUBLIC OF NIGERIA 9.248% 18-21/01/2049	USD	1 033 922	0.36
2 300 000	UKRAINE GOVERNMENT 6.750% 19-20/06/2028	EUR	597 063	0.21		<i>Poland</i>		<i>1 987 139</i>	<i>0.69</i>
2 900 000	UKRAINE GOVERNMENT 6.876% 21-21/05/2031	USD	657 031	0.23	2 800 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	553 892	0.19
2 200 000	UKRAINE GOVERNMENT 7.253% 20-15/03/2035	USD	510 400	0.18	1 800 000	POLAND GOVERNMENT BOND 6.000% 22-25/10/2033	PLN	485 123	0.17
2 175 000	UKRAINE GOVERNMENT 7.375% 17-25/09/2034	USD	505 688	0.18	200 000	REPUBLIC OF POLAND 4.875% 23-04/10/2033	USD	202 150	0.07
2 300 000	UKRAINE GOVERNMENT 9.750% 18-01/11/2030	USD	652 625	0.23	717 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	745 974	0.26
	<i>Supranational</i>		<i>2 866 006</i>	<i>1.00</i>		<i>Tunisia</i>		<i>1 879 300</i>	<i>0.65</i>
340 000 000	EURO BK RECON&DV 0.000% 23-10/11/2030	TRY	823 119	0.29	380 000	BQ CENT TUNISIE 5.750% 15-30/01/2025	USD	309 581	0.11
17 000 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	1 032 971	0.36	2 052 000	TUNISIA INT BOND 6.375% 19-15/07/2026	EUR	1 569 719	0.54
1 700 000	EURO BK RECON&DV 5.680% 22-22/02/2027	PEN	456 359	0.16		<i>Morocco</i>		<i>1 760 069</i>	<i>0.61</i>
8 600 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	553 557	0.19	1 963 000	MOROCCO KINGDOM 4.000% 20-15/12/2050	USD	1 409 066	0.49
	<i>Philippines</i>		<i>2 743 735</i>	<i>0.95</i>	333 000	MOROCCO KINGDOM 6.500% 23-08/09/2033	USD	351 003	0.12
217 000	PHILIPPINES GOVERNMENT 5.000% 23-17/07/2033	USD	222 696	0.08		<i>Bolivia</i>		<i>1 479 399</i>	<i>0.51</i>
204 000	PHILIPPINES GOVERNMENT 5.500% 23-17/01/2048	USD	214 328	0.07	2 644 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	1 250 612	0.43
375 000	PHILIPPINES GOVERNMENT 5.609% 22-13/04/2033	USD	399 961	0.14	421 000	BOLIVIA GOVERNMENT 7.500% 22-02/03/2030	USD	228 787	0.08
800 000	PHILIPPINES GOVERNMENT 6.375% 09-23/10/2034	USD	902 750	0.31		<i>Angola</i>		<i>1 441 125</i>	<i>0.50</i>
800 000	PHILIPPINES GOVERNMENT 9.500% 05-02/02/2030	USD	1 004 000	0.35	500 000	REPUBLIC OF ANGOLA 8.000% 19-26/11/2029	USD	443 750	0.15
	<i>Bahrain</i>		<i>2 738 140</i>	<i>0.95</i>	200 000	REPUBLIC OF ANGOLA 8.750% 22-14/04/2032	USD	176 250	0.06
267 000	BAHRAIN 5.250% 21-25/01/2033	USD	237 213	0.08	700 000	REPUBLIC OF ANGOLA 9.125% 19-26/11/2049	USD	571 375	0.20
500 000	BAHRAIN 5.625% 21-18/05/2034	USD	451 875	0.16	300 000	REPUBLIC OF ANGOLA 9.375% 18-08/05/2048	USD	249 750	0.09
250 000	BAHRAIN 6.000% 14-19/09/2044	USD	205 325	0.07					

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BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>China</i>		<i>1 138 656</i>	<i>0.39</i>		<i>Trinidad & Tobago</i>		<i>516 250</i>	<i>0.18</i>
7 450 000	CHINA EVERGRANDE 7.500% 17-31/01/2024	USD	74 500	0.03	500 000	TRINIDAD & TOBAGO 5.950% 23-14/01/2031	USD	516 250	0.18
3 700 000	CHINA EVERGRANDE 8.250% 17-30/09/2049	USD	37 000	0.01		<i>The Netherlands</i>		<i>496 255</i>	<i>0.17</i>
5 000 000	CHINA EVERGRANDE 9.500% 19-31/12/2049	USD	50 000	0.02	500 000	MDC-GMTN B.V. 4.500% 18-07/11/2028	USD	496 255	0.17
2 000 000	CIFI HOLDINGS 6.550% 19-28/03/2024	USD	120 000	0.04		<i>Gabon</i>		<i>483 073</i>	<i>0.17</i>
4 350 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	348 000	0.12	509 000	REPUBLIC OF GABON 6.950% 15-16/06/2025	USD	483 073	0.17
1 300 000	COUNTRY GARDEN 3.3.000% 21-12/01/2031	USD	97 500	0.03		<i>Guatemala</i>		<i>473 000</i>	<i>0.16</i>
500 000	COUNTRY GARDEN 8.000% 18-27/01/2024	USD	37 500	0.01	500 000	REPUBLIC OF GUATEMALA 6.125% 19-01/06/2050	USD	473 000	0.16
1 900 000	KWG GROUP 6.300% 20-13/02/2026	USD	99 750	0.03		<i>Ivory Coast</i>		<i>468 244</i>	<i>0.16</i>
2 200 000	LOGAN PROPERTY H 6.900% 19-09/06/2024	USD	143 000	0.05	510 000	IVORY COAST-PDI 6.125% 17-15/06/2033	USD	468 244	0.16
92 991	SUNAC CHINA HLDG 6.000% 23-30/09/2025	USD	11 159	0.00		<i>Mongolia</i>		<i>419 531</i>	<i>0.15</i>
92 991	SUNAC CHINA HLDG 6.250% 23-30/09/2026	USD	9 532	0.00	500 000	MONGOLIA 4.450% 21-07/07/2031	USD	419 531	0.15
185 982	SUNAC CHINA HLDG 6.500% 23-30/09/2027	USD	16 273	0.01		<i>Argentina</i>		<i>245 383</i>	<i>0.09</i>
278 973	SUNAC CHINA HLDG 6.750% 23-30/09/2028	USD	21 620	0.01	619 529	ARGENTINA 1.000% 20-09/07/2029	USD	245 383	0.09
278 973	SUNAC CHINA HLDG 7.000% 23-30/09/2029	USD	20 226	0.01		<i>Ethiopia</i>		<i>133 000</i>	<i>0.05</i>
131 046	SUNAC CHINA HLDG 7.250% 23-30/09/2030	USD	8 846	0.00	200 000	ETHIOPIA 6.625% 14-11/12/2024	USD	133 000	0.05
3 500 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	43 750	0.02		<i>Uruguay</i>		<i>97 550</i>	<i>0.03</i>
	<i>Costa Rica</i>		<i>1 095 272</i>	<i>0.38</i>	100 000	URUGUAY 4.975% 18-20/04/2055	USD	97 550	0.03
333 000	COSTA RICA 6.550% 23-03/04/2034	USD	344 822	0.12		<i>Ireland</i>		<i>0</i>	<i>0.00</i>
200 000	COSTA RICA 7.000% 14-04/04/2044	USD	208 500	0.07	456 000	GTLK EUROPE DAC 5.125% 17-31/05/2024	USD	0	0.00
500 000	COSTA RICA 7.300% 23-13/11/2054	USD	541 950	0.19		Convertible bonds		20 951	0.01
	<i>El Salvador</i>		<i>1 062 520</i>	<i>0.37</i>		<i>China</i>		<i>20 951</i>	<i>0.01</i>
300 000	EL SALVADOR REP 6.375% 14-18/01/2027	USD	263 438	0.09	272 755	SUNAC CHINA HLDG 1.000% 23-30/09/2032 CV	USD	20 951	0.01
368 000	EL SALVADOR REP 7.125% 19-20/01/2050	USD	259 785	0.09		Floating rate bonds		4 903 832	1.71
650 000	EL SALVADOR REP 9.500% 20-15/07/2052	USD	539 297	0.19		<i>Argentina</i>		<i>1 940 548</i>	<i>0.68</i>
	<i>Hong Kong</i>		<i>967 050</i>	<i>0.33</i>	420 611	ARGENTINA 20-09/01/2038 SR FRN	USD	165 982	0.06
1 400 000	LI & FUNG LTD 5.250% 16-29/12/2049	USD	616 000	0.21	918 796	ARGENTINA 20-09/07/2030 SR FRN	USD	366 875	0.13
1 100 000	SHIMAO GROUP HOL 3.450% 21-11/01/2031	USD	38 500	0.01	3 458 301	ARGENTINA 20-09/07/2035 SR FRN	USD	1 170 566	0.41
8 930 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	312 550	0.11	700 000	ARGENTINA 20-09/07/2041 SR FRN	USD	237 125	0.08
	<i>Qatar</i>		<i>825 585</i>	<i>0.29</i>		<i>Mexico</i>		<i>1 909 800</i>	<i>0.66</i>
500 000	QATAR PETROLEUM 3.300% 21-12/07/2051	USD	364 300	0.13	1 800 000	CEMEX SAB 23-14/06/2171 FRN	USD	1 909 800	0.66
500 000	STATE OF QATAR 4.400% 20-16/04/2050	USD	461 285	0.16		<i>Ecuador</i>		<i>1 053 484</i>	<i>0.37</i>
	<i>Cameroon</i>		<i>730 415</i>	<i>0.25</i>	191 600	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	88 711	0.03
900 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	730 415	0.25	358 407	REPUBLIC OF ECUADOR 20-31/07/2030 SR FRN	USD	101 608	0.04
	<i>Zambia</i>		<i>723 281</i>	<i>0.25</i>	1 423 680	REPUBLIC OF ECUADOR 20-31/07/2035 SR FRN	USD	504 695	0.18
1 300 000	REPUBLIC OF ZAMBIA 5.375% 12-31/12/2099	USD	723 281	0.25	1 138 000	REPUBLIC OF ECUADOR 20-31/07/2040 SR FRN	USD	358 470	0.12
	<i>Paraguay</i>		<i>684 600</i>	<i>0.23</i>		Other transferable securities		671 428	0.23
400 000	PARAGUAY 2.739% 21-29/01/2033	USD	328 000	0.11		Bonds		671 428	0.23
400 000	PARAGUAY 5.400% 19-30/03/2050	USD	356 600	0.12		<i>Venezuela</i>		<i>474 959</i>	<i>0.16</i>
	<i>Kazakhstan</i>		<i>563 250</i>	<i>0.20</i>	3 370 000	VENEZUELA 0.000% 07-31/03/2038 DFLT	USD	474 959	0.16
600 000	KAZMUNAYGAS NAT 6.375% 18-24/10/2048	USD	563 250	0.20		<i>Lebanon</i>		<i>112 219</i>	<i>0.04</i>
	<i>United Arab Emirates</i>		<i>548 971</i>	<i>0.19</i>	1 900 000	REPUBLIC OF LEBANON 6.600% 11-27/11/2026 DFLT	USD	112 219	0.04
650 000	DP WORLD PLC 4.700% 19-30/09/2049	USD	548 971	0.19		<i>China</i>		<i>63 250</i>	<i>0.02</i>
	<i>Uzbekistan</i>		<i>522 188</i>	<i>0.18</i>	1 100 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	63 250	0.02
500 000	UZBEK INTL BOND 7.850% 23-12/10/2028	USD	522 188	0.18		<i>British Virgin Islands</i>		<i>21 000</i>	<i>0.01</i>
					2 100 000	SCENERY JOURNEY 13.750% 18-06/11/2099 DFLT	USD	21 000	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Emerging Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			37 871 895	13.16
<i>United States of America</i>				
5 000 000	US TREASURY BILL 0.000% 23-13/06/2024	USD	4 885 220	1.70
6 000 000	US TREASURY BILL 0.000% 23-15/02/2024	USD	5 961 462	2.07
12 000 000	US TREASURY BILL 0.000% 23-16/05/2024	USD	11 769 599	4.09
12 000 000	US TREASURY BILL 0.000% 23-30/05/2024	USD	11 747 941	4.08
<i>Egypt</i>				
136 000 000	EGYPT T-BILL 0.000% 23-03/12/2024	EGP	3 507 673	1.22
Shares/Units in investment funds			25 580 666	8.88
<i>Luxembourg</i>				
10 835.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	13 430 740	4.66
28.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 917 439	1.01
65 634.21	BNP PARIBAS INSTICASH USD 1D I VNAV - X CAP	USD	9 232 487	3.21
Total securities portfolio			271 376 088	94.22

BNP PARIBAS FUNDS Emerging Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
China									
135 500	ALIBABA GROUP HOLDING LTD	HKD	1 307 235	0.72					
224 100	BAIDU INC - A	HKD	3 347 239	1.84					
57 000	BYD CO LTD-H	HKD	1 571 548	0.86					
236 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	1 107 426	0.61					
623 000	CHINA MENGNIU DAIRY CO	HKD	1 679 755	0.92					
14 022 000	CHINA TOWER CORP LTD-H	HKD	1 473 766	0.81					
74 123	CONTEMPORARY AMPEREX TECHN-A	CNY	1 708 439	0.94					
9 100	KWEICHOW MOUTAI CO LTD - A	CNY	2 216 202	1.22					
187 600	NETEASE INC	HKD	3 386 705	1.86					
256 600	TENCENT HOLDINGS LTD	HKD	9 687 156	5.33					
105 600	TRIP.COM GROUP LTD	HKD	3 786 502	2.08					
South Korea									
25 784	LG ELECTRONICS INC	KRW	2 037 589	1.12					
6 340	LG ENERGY SOLUTION	KRW	2 104 950	1.16					
231 378	SAMSUNG ELECTRONICS CO LTD	KRW	14 099 493	7.75					
5 796	SAMSUNG SDI CO LTD	KRW	2 124 932	1.17					
51 218	SK HYNIX INC	KRW	5 624 072	3.09					
India									
294 243	BHARTI AIRTEL LTD	INR	3 651 673	2.01					
394 689	HDFC BANK LIMITED	INR	8 102 030	4.45					
400 721	JUBILANT FOODWORKS LTD	INR	2 721 745	1.50					
126 721	MAHINDRA & MAHINDRA LTD	INR	2 634 710	1.45					
9 963	NESTLE INDIA LTD	INR	3 182 279	1.75					
154 197	RELIANCE INDUSTRIES LTD	INR	4 792 170	2.63					
Taiwan									
372 472	CHAILEASE HOLDING CO LTD	TWD	2 342 252	1.29					
938 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	18 104 492	9.94					
54 000	WIWYNN CORP	TWD	3 212 809	1.77					
Mexico									
57 645	CORP INMOBILIARIA VESTA-ADR	USD	2 283 895	1.26					
34 173	FOMENTO ECONOMICO MEX - ADR	USD	4 454 451	2.45					
547 530	GRUPO FINANCIERO BANORTE - O	MXN	5 521 049	3.04					
Brazil									
342 261	HYPERA SA	BRL	2 518 904	1.38					
410 394	ITAU UNIBANCO H PREF - ADR	USD	2 852 238	1.57					
416 898	PETRO RIO SA	BRL	3 952 187	2.17					
477 321	RAIA DROGASIL SA	BRL	2 888 923	1.59					
United States of America									
34 176	BUNGE GLOBAL SA	USD	3 450 067	1.90					
2 755	MERCADOLIBRE INC	USD	4 329 593	2.38					
51 785	YUM CHINA HOLDINGS INC	USD	2 197 238	1.21					
Singapore									
245 800	DBS GROUP HOLDINGS LTD	SGD	6 223 025	3.42					
1 017 249	SATS LTD	SGD	2 119 389	1.17					
Thailand									
3 397 700	BANGKOK DUSIT MED SERVICE - F	THB	2 711 831	1.49					
15 298 100	WHA CORP PCL-FOREIGN	THB	2 240 869	1.23					
Hong Kong									
432 800	AIA GROUP LTD	HKD	3 776 542	2.08					
					Argentina				
272 864	ARCOS DORADOS HOLDINGS INC - A	USD	3 462 644	1.90					
					Switzerland				
49 233	ABB INDIA LTD	INR	2 766 770	1.52					
					Ireland				
15 874	PINDUODUO INC - ADR	USD	2 322 525	1.28					
					United Kingdom				
104 704	ANTOFAGASTA PLC	GBP	2 241 684	1.23					
					South Africa				
118 438	CLICKS GROUP LTD	ZAR	2 109 442	1.16					
					Greece				
1 171 028	EUROBANK ERGASIAS SERVICES A	EUR	2 082 657	1.15					
					Saudi Arabia				
84 700	SAUDI BASIC INDUSTRIES CORP	SAR	1 881 464	1.03					
					Malaysia				
1 754 600	PRESS METAL ALUMINIUM HOLDIN	MYR	1 835 951	1.01					
					United Arab Emirates				
1 500 000	DUBAI TAXI CO PJSC	AED	869 921	0.48					
					The Netherlands				
75 399	YANDEX NV - A	USD	0	0.00					
Total securities portfolio								177 100 428	97.37

BNP PARIBAS FUNDS Energy Transition

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		1 406 223 684	97.27					
<i>United States of America</i>					<i>Norway</i>				
3 800 000	ADVENT TECHNOLOGIES HOLDINGS	USD	766 433	0.05	2 199 738	AGILYX AS	NOK	4 666 735	0.32
519 266	ALBEMARLE CORP	USD	67 916 129	4.70	10 268 022	AKER CARBON CAPTURE AS	NOK	12 429 446	0.86
704 592	AMERESCO INC - A	USD	20 200 451	1.40	4 778 991	OTOVO AS - A SHARES	NOK	1 437 723	0.10
5 101 042	ARRAY TECHNOLOGIES INC	USD	77 578 876	5.37	<i>Italy</i>				
3 879 275	BLOOM ENERGY CORP- A	USD	51 974 173	3.60	937 536	INDUSTRIE DE NORA SPA	EUR	14 709 940	1.02
594 518	DARLING INGREDIENTS INC	USD	26 823 679	1.86	88 582	PRYSMIAN SPA	EUR	3 646 921	0.25
2 000 000	ELECTRIC LAST MILE SOLUTIONS	USD	148 463	0.01	<i>Australia</i>				
221 544	FIRST SOLAR INC	USD	34 551 759	2.39	1 213 917	ALLKEM LTD	AUD	7 580 153	0.52
3 362 526	FLUENCE ENERGY INC	USD	72 598 783	5.02	31 741 048	QUEENSLAND PACIFIC METALS LT	AUD	1 076 380	0.07
584 331	GREEN PLAINS INC	USD	13 340 721	0.92	189 863 655	SAYONA MINING LTD	AUD	8 320 154	0.58
594 379	HANNON ARMSTRONG SUSTAINABLE	USD	14 839 970	1.03	<i>Brazil</i>				
1 462 496	LIVENT CORP	USD	23 804 534	1.65	19 732 556	RAIZEN SA - PREFERENCE	BRL	14 819 780	1.03
495 716	NEXTRACKER INC - A	USD	21 024 120	1.45	<i>Israel</i>				
600 000	ORIGIN MATERIALS INC	USD	454 189	0.03	841 293	ENLIGHT RENEWABLE ENERGY LTD	USD	14 576 878	1.01
212 683	ORMAT TECHNOLOGIES INC	USD	14 592 174	1.01	<i>South Korea</i>				
6 500 000	PLUG POWER INC	USD	26 478 975	1.83	30 318	SAMSUNG SDI CO LTD	KRW	10 062 190	0.70
3 455 392	QUANTUMSCAPE CORP	USD	21 739 894	1.50	<i>France</i>				
3 547 123	SHOALS TECHNOLOGIES GROUP - A	USD	49 900 232	3.45	224 551	NEOEN SA	EUR	6 799 404	0.47
6 526 173	STEM INC	USD	22 922 692	1.59	<i>Sweden</i>				
10 388 423	SUNNOVA ENERGY INTERNATIONAL	USD	143 415 063	9.91	783 882	OX2 AB	SEK	3 862 199	0.27
5 336 427	SUNRUN INC	USD	94 830 093	6.55	<i>Bahamas</i>				
48 128	TESLA INC	USD	10 825 914	0.75	70 566	LOCAL BOUNTY CORP	USD	132 233	0.01
280 374	VIEW INC	USD	923 878	0.06	Other transferable securities				
<i>Germany</i>					Warrants, Rights				
1 287 614	NORDEX SE	EUR	13 391 186	0.93	2 500 000	QUEENSLAND PACIFIC MET LTD CW 18/10/2026	AUD	0	0.00
5 207 103	SIEMENS ENERGY AG	EUR	62 485 236	4.32	Total securities portfolio				
4 146 132	THYSSENKRUPP NUCERA AG & CO	EUR	76 496 135	5.29	1 406 223 684 97.27				
<i>China</i>									
1 654 500	BYD CO LTD-H	HKD	41 294 758	2.86					
2 135 444	CONTEMPORARY AMPEREX TECHN-A	CNY	44 556 401	3.08					
<i>India</i>									
10 000 000	RENEW ENERGY GLOBAL PLC-A	USD	69 343 231	4.80					
2 092 630	STERLING AND WILSON RENEWABL	INR	9 845 807	0.68					
44 791	TATA TECHNOLOGIES CO	INR	575 054	0.04					
<i>Spain</i>									
563 000	CORP ACCIONA ENERGIAS RENOV A	EUR	15 809 040	1.09					
1 757 825	EDP RENOVAVEIS SA	EUR	32 563 708	2.25					
<i>Denmark</i>									
2 344 405	CADELER A/S	NOK	9 805 186	0.68					
1 250 210	VESTAS WIND SYSTEMS A/S	DKK	35 940 466	2.49					
<i>Switzerland</i>									
131 369 813	MEYER BURGER TECHNOLOGY AG	CHF	27 624 824	1.91					
<i>Canada</i>									
565 788	ANAERGIA INC	CAD	97 108	0.01					
8 580 251	FORAN MINING CORPORATION	CAD	22 973 348	1.59					
8 444 639	LI-CYCLE HOLDINGS CORP	USD	4 470 579	0.31					
<i>United Kingdom</i>									
9 121 311	CERES POWER HOLDINGS PLC	GBP	19 241 540	1.33					
1 925 193	POLESTAR AUTOMOTIVE-CL A ADS	USD	3 938 746	0.27					

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			1 641 584 843	71.82					
<i>France</i>									
11 000 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	11 719 780	0.51	3 500 000	RENAULT 2.375% 20-25/05/2026	EUR	3 382 849	0.15
5 000 000	ALD SA 4.750% 22-13/10/2025	EUR	5 094 938	0.22	7 143 000	REXEL SA 2.125% 21-15/12/2028	EUR	6 641 151	0.29
4 900 000	ALSTOM S 0.000% 21-11/01/2029	EUR	4 022 117	0.18	15 300 000	SOCIETE GENERALE 1.125% 18-23/01/2025	EUR	14 865 285	0.65
2 700 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	2 634 481	0.12	10 000 000	SOCIETE GENERALE 1.250% 19-15/02/2024	EUR	9 965 187	0.44
5 600 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	5 427 921	0.24	3 564 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	3 769 862	0.16
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	9 578 312	0.42	1 500 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 527 413	0.07
7 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.875% 16-04/11/2026	EUR	7 067 265	0.31	10 900 000	THALES SA 4.000% 23-18/10/2025	EUR	11 042 126	0.48
7 200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 2.375% 16-24/03/2026	EUR	7 032 805	0.31	5 500 000	VALEO SA 1.500% 18-18/06/2025	EUR	5 303 500	0.23
20 960 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	20 858 646	0.91	7 000 000	VALEO SA 3.250% 14-22/01/2024	EUR	6 989 692	0.31
22 500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	21 847 457	0.96	<i>United States of America</i>				
23 000 000	BNP PARIBAS 2.375% 15-17/02/2025	EUR	22 659 682	0.99	5 198 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	5 138 654	0.22
1 000 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	990 387	0.04	7 775 000	AT&T INC 0.250% 19-04/03/2026	EUR	7 294 608	0.32
19 500 000	BPCE 0.625% 19-26/09/2024	EUR	19 027 550	0.83	6 000 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	5 918 766	0.26
8 700 000	CAISSE NATIONALE REASSURANCE MUTUELLE 3.375% 18-24/09/2028	EUR	8 630 723	0.38	4 598 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	4 418 348	0.19
9 200 000	CARMILA SA 1.625% 20-30/05/2027	EUR	8 483 792	0.37	21 500 000	DANAHER CORP 1.700% 20-30/03/2024	EUR	21 366 808	0.94
15 000 000	CARMILA SA 1.625% 21-01/04/2029	EUR	12 943 428	0.57	5 000 000	EASTMAN CHEMICAL 1.875% 16-23/11/2026	EUR	4 788 383	0.21
8 000 000	CARMILA SA 5.500% 23-09/10/2028	EUR	8 295 176	0.36	4 900 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	4 824 906	0.21
9 500 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	9 039 994	0.40	10 950 000	FORD MOTOR CREDIT 3.021% 19-06/03/2024	EUR	10 906 291	0.48
8 900 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	9 029 180	0.40	6 109 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	6 278 094	0.27
700 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	679 978	0.03	12 000 000	GENERAL ELECTRIC CO 0.875% 17-17/05/2025	EUR	11 590 148	0.51
11 300 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	9 932 965	0.43	2 853 000	HONEYWELL INTERNATIONAL 0.000% 20-10/03/2024	EUR	2 831 506	0.12
3 400 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	3 726 876	0.16	14 340 000	INTERNATIONAL FLAVORS 1.750% 16-14/03/2024	EUR	14 263 387	0.62
16 600 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	16 296 610	0.71	13 000 000	MYLAN INC 2.125% 18-23/05/2025	EUR	12 678 787	0.55
3 000 000	CREDIT AGRICOLE SA 3.000% 15-21/12/2025	EUR	2 947 194	0.13	24 900 000	MYLAN NV 2.250% 16-22/11/2024	EUR	24 453 880	1.07
2 000 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	1 976 586	0.09	8 100 000	STRYKER CORP 0.250% 19-03/12/2024	EUR	7 841 183	0.34
1 000 000	CREDIT MUTUEL ARKEA 3.250% 16-01/06/2026	EUR	1 000 672	0.04	4 619 000	THERMO FISHER 0.125% 19-01/03/2025	EUR	4 439 828	0.19
4 200 000	CTE CO TRANSP EL 0.875% 17-29/09/2024	EUR	4 104 141	0.18	<i>The Netherlands</i>				
8 000 000	EDENRED 3.625% 23-13/12/2026	EUR	8 104 385	0.35	5 100 000	ABN AMRO BANK NV 1.250% 20-28/05/2025	EUR	4 940 178	0.22
11 900 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	11 954 900	0.51	13 000 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	13 044 790	0.57
10 000 000	EUTELSAT SA 2.000% 18-02/10/2025	EUR	9 390 053	0.42	4 300 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	4 370 397	0.19
2 400 000	FAURECIA 7.250% 22-15/06/2026	EUR	2 539 825	0.11	4 739 000	ENBW INTERNATIONAL FIN 4.875% 04-16/01/2025	EUR	4 798 255	0.21
2 238 000	FNAC DARTY SA 1.875% 19-30/05/2024	EUR	2 203 998	0.10	32 252 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	30 336 101	1.33
11 000 000	GROUPAMA SA 6.000% 17-23/01/2027	EUR	11 809 109	0.52	4 846 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	4 511 084	0.20
5 000 000	ICADE 1.125% 16-17/11/2025	EUR	4 755 999	0.21	7 300 000	NIBC BANK NV 6.375% 23-01/12/2025	EUR	7 628 981	0.33
22 600 000	IMERYS SA 2.000% 14-10/12/2024	EUR	22 135 133	0.97	9 900 000	REPSOL INTERNATIONAL FINANCE 0.125% 20-05/10/2024	EUR	9 631 484	0.42
11 900 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	11 702 397	0.51	6 355 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	6 162 332	0.27
5 000 000	LA MONDIALE 0.750% 20-20/04/2026	EUR	4 682 891	0.20	10 000 000	VOLKSBANK NV 0.010% 19-16/09/2024	EUR	9 727 205	0.43
6 200 000	MERCIALYS 1.800% 18-27/02/2026	EUR	5 916 518	0.26	4 900 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	4 866 110	0.21
5 100 000	MERCIALYS 4.625% 20-07/07/2027	EUR	5 020 939	0.22	7 000 000	VOLKSWAGEN INTFN 4.125% 22-15/11/2025	EUR	7 083 646	0.31
11 700 000	NEXANS SA 2.750% 17-05/04/2024	EUR	11 615 328	0.51	6 600 000	VONOVIA BV 1.250% 16-06/12/2024	EUR	6 428 158	0.28
4 900 000	ORANO SA 3.375% 19-23/04/2026	EUR	4 850 249	0.21	4 000 000	WINTERSHALL FIN 0.840% 19-25/09/2025	EUR	3 802 831	0.17
3 600 000	PRAEMIA HEALTHCR 5.500% 23-19/09/2028	EUR	3 764 022	0.16	<i>Italy</i>				
5 000 000	PSA BANQUE FRANC 0.625% 19-21/06/2024	EUR	4 920 301	0.22	4 193 000	ACEA SPA 0.000% 21-28/09/2025	EUR	3 948 565	0.17
2 800 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	2 818 618	0.12	10 000 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	9 793 492	0.43
4 925 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	4 698 918	0.21	14 700 000	AUTOSTRADE PER L 1.875% 15-04/11/2025	EUR	14 234 643	0.62
16 200 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	15 800 487	0.69	6 850 000	BANCO BPM SPA 6.000% 22-13/09/2026	EUR	7 213 850	0.32
5 530 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	5 668 697	0.25	15 613 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	15 294 525	0.67
17 000 000	RENAULT 1.250% 19-24/06/2025	EUR	16 294 476	0.71	17 816 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	17 182 169	0.75

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
4 370 000	TIM SPA 4.000% 19-11/04/2024	EUR	4 344 755	0.19					
12 400 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	11 911 113	0.52					
10 672 000	UNIONE DI BANCHE 1.625% 19-21/04/2025	EUR	10 406 036	0.46					
9 000 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	8 929 849	0.39					
10 000 000	UNIPOL GRUPPO 3.000% 15-18/03/2025	EUR	9 866 017	0.43					
	<i>Spain</i>		111 907 831	4.88					
3 100 000	ABERTIS INFRAEST 0.625% 19-15/07/2025	EUR	2 966 657	0.13					
8 800 000	ABERTIS INFRAEST 1.125% 19-26/03/2028	EUR	8 056 369	0.35					
21 400 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	20 721 561	0.91					
8 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.375% 19-02/10/2024	EUR	7 794 986	0.34					
8 400 000	BANCO SABADELL 1.125% 19-27/03/2025	EUR	8 131 833	0.36					
4 000 000	BANCO SABADELL 2.500% 21-15/04/2031	EUR	3 770 160	0.16					
9 000 000	BANCO SANTANDER 2.125% 18-08/02/2028	EUR	8 519 723	0.37					
10 500 000	CAIXABANK 0.625% 19-01/10/2024	EUR	10 247 466	0.45					
3 300 000	CAIXABANK 2.375% 19-01/02/2024	EUR	3 294 940	0.14					
6 500 000	COMUNIDAD MADRID 4.125% 14-21/05/2024	EUR	6 494 573	0.28					
1 800 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	1 595 688	0.07					
11 700 000	KUTXABANK 0.500% 19-25/09/2024	EUR	11 414 301	0.50					
2 000 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	1 942 046	0.08					
12 200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	11 991 757	0.52					
5 000 000	SANTANDER ISSUAN 3.250% 16-04/04/2026	EUR	4 965 771	0.22					
	<i>Germany</i>		104 953 742	4.59					
17 000 000	ALSTRIA OFFICE 0.500% 19-26/09/2025	EUR	14 639 718	0.64					
5 000 000	BAYER AG 0.050% 21-12/01/2025	EUR	4 804 997	0.21					
8 810 000	COMMERZBANK AG 0.625% 19-28/08/2024	EUR	8 618 395	0.38					
15 225 000	COMMERZBANK AG 4.000% 16-23/03/2026	EUR	15 249 781	0.67					
6 667 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	6 815 788	0.30					
4 016 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	4 144 037	0.18					
8 400 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	8 232 006	0.36					
6 154 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	6 015 796	0.26					
5 900 000	LANXESS 1.125% 18-16/05/2025	EUR	5 690 026	0.25					
7 900 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	8 063 594	0.35					
8 000 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	7 836 578	0.34					
12 000 000	VOLKSWAGEN BANK 1.250% 18-10/06/2024	EUR	11 849 563	0.52					
3 000 000	VOLKSWAGEN BANK 1.875% 19-31/01/2024	EUR	2 993 463	0.13					
	<i>United Kingdom</i>		104 726 480	4.59					
10 900 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	10 445 572	0.46					
15 500 000	DS SMITH PLC 1.375% 17-26/07/2024	EUR	15 264 684	0.67					
17 000 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	16 446 389	0.72					
3 400 000	INTERNATIONAL CONSOLIDAT 2.750% 21-25/03/2025	EUR	3 331 335	0.15					
4 100 000	NATWEST MARKETS 1.000% 19-28/05/2024	EUR	4 049 967	0.18					
13 105 000	ROLLS-ROYCE PLC 0.875% 18-09/05/2024	EUR	12 905 780	0.56					
18 175 000	STANDARD CHARTERED 3.125% 14-19/11/2024	EUR	18 006 913	0.79					
6 969 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	6 591 328	0.29					
7 528 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	7 816 504	0.34					
10 000 000	YORKSHIRE BLD SOC 0.125% 19-08/05/2024	EUR	9 868 008	0.43					
	<i>Luxembourg</i>							63 987 584	2.79
10 900 000	AROUNDTOWN SA 0.000% 20-16/07/2026	EUR	9 130 354	0.40					
1 000 000	AROUNDTOWN SA 1.000% 17-07/01/2025	EUR	952 167	0.04					
10 943 000	CNH INDUSTRIAL FIN 0.000% 20-01/04/2024	EUR	10 832 334	0.47					
13 886 000	EUROFINS SCIENTIFIC 2.125% 17-25/07/2024	EUR	13 704 736	0.60					
2 546 000	HEIDELCEMENT FIN 2.500% 20-09/10/2024	EUR	2 519 210	0.11					
2 700 000	LOGICOR FIN 0.625% 22-17/11/2025	EUR	2 514 176	0.11					
24 933 000	LOGICOR FIN 0.750% 19-15/07/2024	EUR	24 334 607	1.06					
	<i>Ireland</i>							62 712 066	2.76
8 262 000	AIB GROUP PLC 1.250% 19-28/05/2024	EUR	8 168 497	0.36					
6 400 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	6 287 670	0.28					
10 000 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	9 882 910	0.43					
11 406 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	11 126 375	0.49					
10 250 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	9 374 327	0.41					
11 293 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	11 103 708	0.49					
6 880 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	6 768 579	0.30					
	<i>Japan</i>							57 407 119	2.50
4 275 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	4 223 816	0.18					
11 261 000	MIZUHO FINANCIAL 0.118% 19-06/09/2024	EUR	10 975 686	0.48					
6 000 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	5 593 562	0.24					
20 600 000	MIZUHO FINANCIAL 0.523% 19-10/06/2024	EUR	20 284 136	0.89					
2 400 000	NISSAN MOTOR CO 2.652% 20-17/03/2026	EUR	2 341 869	0.10					
5 974 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	5 731 547	0.25					
8 771 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	8 256 503	0.36					
	<i>Romania</i>							56 785 468	2.49
3 486 000	NE PROPERTY 2.000% 22-20/01/2030	EUR	2 788 800	0.12					
15 175 000	NE PROPERTY COOP 1.750% 17-23/11/2024	EUR	14 661 782	0.64					
3 000 000	ROMANIA 2.750% 15-29/10/2025	EUR	2 920 800	0.13					
10 000 000	ROMANIA 2.750% 20-26/02/2026	EUR	9 789 200	0.43					
15 757 000	ROMANIA 3.625% 14-24/04/2024	EUR	15 728 795	0.69					
10 643 000	ROMANIA 5.000% 22-27/09/2026	EUR	10 896 091	0.48					
	<i>Sweden</i>							52 348 846	2.29
11 500 000	MOLNLYCKE HLD 1.750% 15-28/02/2024	EUR	11 447 845	0.50					
14 910 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	15 210 141	0.67					
19 768 000	VOLVO TREAS AB 0.000% 21-09/05/2024	EUR	19 479 791	0.85					
2 755 000	VOLVO TREAS AB 0.125% 20-17/09/2024	EUR	2 681 830	0.12					
3 516 000	VOLVO TREAS AB 3.500% 23-17/11/2025	EUR	3 529 239	0.15					
	<i>Belgium</i>							41 660 283	1.82
20 600 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	20 104 244	0.88					
7 700 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	7 582 999	0.33					
14 000 000	KBC GROUP NV 1.125% 19-25/01/2024	EUR	13 973 040	0.61					
	<i>Denmark</i>							32 726 974	1.43
22 900 000	NYKREDIT 0.125% 19-10/07/2024	EUR	22 440 117	0.98					
10 300 000	NYKREDIT 0.875% 19-17/01/2024	EUR	10 286 857	0.45					
	<i>Finland</i>							22 132 494	0.97
6 151 000	OP CORPORATE BK 0.100% 20-16/11/2027	EUR	5 474 534	0.24					
8 000 000	OP CORPORATE BK 1.000% 18-22/05/2025	EUR	7 730 978	0.34					
8 833 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	8 926 982	0.39					

BNP PARIBAS FUNDS Enhanced Bond 6M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Australia</i>		<i>17 068 092</i>	<i>0.75</i>	5 000 000	GOLDMAN SACHS GROUP 21-30/04/2024 FRN	EUR	5 000 917	0.22
9 287 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	9 293 874	0.41	8 576 000	MORGAN STANLEY 17-23/10/2026 FRN	EUR	8 226 521	0.36
8 060 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	7 774 218	0.34	1 900 000	MORGAN STANLEY 22-08/05/2026 FRN	EUR	1 856 424	0.08
	<i>Portugal</i>		<i>14 532 674</i>	<i>0.64</i>		<i>Spain</i>		<i>46 429 070</i>	<i>2.04</i>
5 800 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	5 741 763	0.25	10 800 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	11 005 717	0.48
2 300 000	BRISA CONCESSAO 1.875% 15-30/04/2025	EUR	2 250 297	0.10	4 100 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	4 261 074	0.19
6 700 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	6 540 614	0.29	4 000 000	BANCO SANTANDER 17-11/05/2024 FRN	EUR	4 010 330	0.18
	<i>South Korea</i>		<i>14 516 534</i>	<i>0.64</i>	9 000 000	BANCO SANTANDER 22-26/01/2025 FRN	EUR	8 973 316	0.39
15 700 000	KHFC 0.010% 21-29/06/2026	EUR	14 516 534	0.64	12 500 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	12 532 447	0.55
	<i>Norway</i>		<i>13 141 384</i>	<i>0.58</i>	6 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	5 646 186	0.25
12 487 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	13 141 384	0.58		<i>The Netherlands</i>		<i>32 612 946</i>	<i>1.43</i>
	<i>Mexico</i>		<i>9 746 198</i>	<i>0.43</i>	19 200 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	19 313 831	0.85
9 800 000	AMERICA MOVIL SA 1.500% 16-10/03/2024	EUR	9 746 198	0.43	8 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	8 472 406	0.37
	<i>Poland</i>		<i>9 634 300</i>	<i>0.42</i>	5 000 000	ING GROEP NV 21-29/11/2025 FRN	EUR	4 826 709	0.21
10 000 000	REPUBLIC OF POLAND 0.000% 20-10/02/2025	EUR	9 634 300	0.42		<i>Canada</i>		<i>25 316 999</i>	<i>1.11</i>
	<i>Canada</i>		<i>2 923 667</i>	<i>0.13</i>	14 147 000	ROYAL BANK OF CANADA 23-17/01/2025 FRN	EUR	14 169 681	0.62
2 960 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	2 923 667	0.13	11 125 000	TORONTO DOMINION BANK 23-21/07/2025 FRN	EUR	11 147 318	0.49
	Convertible bonds		1 492 140	0.07		<i>Ireland</i>		<i>23 206 813</i>	<i>1.02</i>
	<i>Germany</i>		<i>1 492 140</i>	<i>0.07</i>	11 000 000	AIB GROUP PLC 19-19/11/2029 FRN	EUR	10 685 952	0.47
1 500 000	FRESENIUS SE & CO 0.000% 17-31/01/2024 CV	EUR	1 492 140	0.07	12 800 000	BANK OF IRELAND 19-14/10/2029 FRN	EUR	12 520 861	0.55
	Floating rate bonds		483 312 545	21.17		<i>Denmark</i>		<i>11 468 492</i>	<i>0.50</i>
	<i>Italy</i>		<i>130 298 199</i>	<i>5.70</i>	11 800 000	JYSKE BANK A/S 20-15/10/2025 FRN	EUR	11 468 492	0.50
19 685 000	CREDITO EMILIANO 19-25/10/2025 FRN	EUR	19 201 302	0.84		<i>Japan</i>		<i>9 228 600</i>	<i>0.41</i>
56 000 000	ITALY CCTS EU 22-15/10/2030 FRN	EUR	55 119 493	2.41	4 300 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	4 261 475	0.19
40 000 000	ITALY CCTS EU 23-15/10/2028 FRN	EUR	40 124 879	1.76	5 000 000	MITSUBISHI UFJ FINANCE 22-19/09/2025 FRN	EUR	4 967 125	0.22
4 422 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	4 545 606	0.20		<i>Austria</i>		<i>7 566 932</i>	<i>0.33</i>
7 740 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	7 544 791	0.33	7 500 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	7 566 932	0.33
3 900 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	3 762 128	0.16		<i>Norway</i>		<i>6 813 811</i>	<i>0.30</i>
	<i>United Kingdom</i>		<i>69 526 376</i>	<i>3.04</i>	7 000 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	6 813 811	0.30
4 900 000	AVIVA PLC 14-03/07/2044 FRN	EUR	4 855 968	0.21		<i>Sweden</i>		<i>5 764 176</i>	<i>0.25</i>
14 300 000	LLOYDS BANKING GROUP PLC 20-01/04/2026 FRN	EUR	14 252 234	0.62	5 782 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	5 764 176	0.25
9 483 000	NATWEST MARKETS 23-13/01/2026 FRN	EUR	9 553 915	0.42		<i>Belgium</i>		<i>2 241 156</i>	<i>0.10</i>
10 800 000	ROYAL BANK OF SCOTLAND 18-02/03/2026 FRN	EUR	10 513 850	0.46	2 300 000	KBC GROUP NV 17-18/09/2029 FRN	EUR	2 241 156	0.10
20 000 000	ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN	EUR	19 913 018	0.87		Money Market Instruments		12 874 940	0.56
10 500 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	10 437 391	0.46		<i>Luxembourg</i>		<i>12 874 940</i>	<i>0.56</i>
	<i>France</i>		<i>57 712 247</i>	<i>2.53</i>	13 000 000	EU BILL 0.000% 23-05/04/2024	EUR	12 874 940	0.56
5 400 000	ALD SA 23-21/02/2025 FRN	EUR	5 405 731	0.24		Shares/Units in investment funds		102 577 585	4.49
19 600 000	BNP PARIBAS 19-15/07/2025 FRN	EUR	19 228 742	0.84		<i>France</i>		<i>77 682 003</i>	<i>3.40</i>
4 900 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	4 725 409	0.21	3 274.00	BNP PARIBAS MONEY 3M - IC	EUR	77 682 003	3.40
5 100 000	CREDIT AGRICOLE SA 23-28/08/2033 FRN	EUR	5 349 608	0.23		<i>Luxembourg</i>		<i>24 895 582</i>	<i>1.09</i>
8 700 000	CREDIT LOGEMENT 17-28/11/2029 FRN	EUR	8 394 139	0.37	141 266.99	BNP PARIBAS FUNDS EURO FLEXIBLE BOND - I CAP	EUR	15 049 172	0.66
15 300 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	14 608 618	0.64	90.00	BNP PARIBAS FUNDS GLOBAL ENHANCED BOND 36M - X CAP	EUR	9 846 410	0.43
	<i>United States of America</i>		<i>55 126 728</i>	<i>2.41</i>		Total securities portfolio		2 241 842 053	98.11
16 000 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	15 958 267	0.70					
15 000 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	15 062 459	0.66					
9 000 000	GOLDMAN SACHS GP 21-23/09/2027 FRN	EUR	9 022 140	0.39					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Environmental Absolute Return Thematic Equity (EARTH)

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
	Shares		21 331 053	85.13
<i>United States of America</i>				
10 155	ALBEMARLE CORP	USD	1 467 194	5.86
106 180	ARRAY TECHNOLOGIES INC	USD	1 783 823	7.12
80 270	FLUENCE ENERGY INC	USD	1 914 439	7.64
66 769	LIVENT CORP	USD	1 200 507	4.79
115 132	PLUG POWER INC	USD	518 094	2.07
70 351	SHOALS TECHNOLOGIES GROUP - A	USD	1 093 255	4.36
162 955	SUNNOVA ENERGY INTERNATIONAL	USD	2 485 063	9.92
74 677	SUNRUN INC	USD	1 465 910	5.85
<i>Germany</i>				
89 776	SIEMENS ENERGY AG	EUR	1 190 053	4.75
54 000	THYSSENKRUPP NUCERA AG & CO	EUR	1 100 563	4.39
<i>China</i>				
37 500	BYD CO LTD-H	HKD	1 029 636	4.11
43 580	CONTEMPORARY AMPEREX TECHNOLOGY A	CNY	1 003 196	4.00
<i>India</i>				
159 260	RENEW ENERGY GLOBAL PLC-A	USD	1 219 932	4.87
<i>Spain</i>				
56 380	EDP RENOVAVEIS SA	EUR	1 153 740	4.60
<i>Sweden</i>				
924 294	OATLY GROUP AB	USD	1 090 667	4.35
<i>United Kingdom</i>				
360 186	CERES POWER HOLDINGS PLC	GBP	839 333	3.35
<i>Switzerland</i>				
3 339 150	MEYER BURGER TECHNOLOGY AG	CHF	775 648	3.10
Total securities portfolio			21 331 053	85.13

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			367 671 767	85.44					
<i>France</i>					<i>Spain</i>				
1 268 000	AIRBUS SE 1.375% 20-09/06/2026	EUR	1 219 671	0.28	1 400 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	1 140 538	0.27
2 000 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	1 819 316	0.42	1 700 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 585 129	0.37
1 455 000	AXA SA 3.625% 23-10/01/2033	EUR	1 537 789	0.36	2 000 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	2 007 803	0.47
1 400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 252 969	0.29	1 800 000	CAJA RURAL NAV 0.875% 18-08/05/2025	EUR	1 740 678	0.40
400 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	416 867	0.10	2 000 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	2 002 108	0.47
1 400 000	BPCE 0.250% 20-15/01/2026	EUR	1 315 430	0.31	1 400 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 280 717	0.30
1 100 000	BPCE 4.000% 22-29/11/2032	EUR	1 148 229	0.27	700 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	620 348	0.14
2 100 000	BPCE SFH 0.010% 20-23/03/2028	EUR	1 871 296	0.43	1 000 000	IBERDROLA FIN SA 3.625% 23-13/07/2033	EUR	1 035 276	0.24
2 500 000	BPCE SFH 0.625% 19-22/09/2027	EUR	2 316 045	0.54	4 950 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	4 090 272	0.95
1 800 000	BPCE SFH 1.750% 22-27/05/2032	EUR	1 650 200	0.38	4 300 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	3 626 698	0.84
800 000	BPCE SFH 3.375% 23-27/06/2033	EUR	830 210	0.19	4 000 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	2 956 160	0.69
1 000 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	1 047 751	0.24	1 123 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	754 038	0.18
1 700 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	1 628 255	0.38	5 200 000	SPANISH GOVERNMENT 1.200% 20-31/10/2040	EUR	3 744 884	0.87
2 600 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	2 424 472	0.56	3 000 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	2 864 340	0.67
4 000 000	CAISSE FR DE FINANCEMENT 1.125% 22-12/06/2028	EUR	3 728 661	0.87	2 000 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	1 388 780	0.32
1 600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	1 548 338	0.36	4 100 000	SPANISH GOVERNMENT 2.750% 14-31/10/2024	EUR	4 080 976	0.95
1 500 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	1 514 003	0.35	1 400 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	1 270 640	0.30
3 000 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	2 637 070	0.61	5 000 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	5 076 149	1.18
400 000	COVIVIO 4.625% 23-05/06/2032	EUR	414 693	0.10	1 600 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	1 493 594	0.35
900 000	CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030	EUR	837 412	0.19	<i>Germany</i>				
1 100 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	1 057 259	0.25	900 000	BERLIN HYP AG 3.000% 23-10/01/2033	EUR	920 969	0.21
3 000 000	DEXIA CREDIT LOCAL 0.000% 19-29/05/2024	EUR	2 953 230	0.69	7 300 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 16-15/08/2026	EUR	6 910 618	1.61
3 500 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	3 235 881	0.75	8 670 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	7 671 650	1.77
1 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	946 206	0.22	1 750 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	1 344 018	0.31
4 300 000	FRANCE O.A.T. 0.000% 19-25/11/2029	EUR	3 774 282	0.88	5 200 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 22-15/05/2038	EUR	4 427 072	1.03
750 000	FRANCE O.A.T. 0.000% 20-25/11/2030	EUR	641 138	0.15	2 500 000	BUNDESREPUBLIK DEUTSCHLAND 120 1.300% 22-15/10/2027	EUR	2 447 175	0.57
2 670 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	1 678 442	0.39	1 600 000	BUNDESREPUBLIK DEUTSCHLAND 3.250% 10-04/07/2042	EUR	1 829 936	0.43
2 800 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 578 304	0.37	3 913 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	3 323 942	0.77
1 200 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	1 017 660	0.24	3 900 000	KFW 1.125% 18-09/05/2033	EUR	3 444 987	0.80
3 000 000	FRANCE O.A.T. 1.250% 18-25/05/2034	EUR	2 641 500	0.61	2 000 000	SAP SE 0.125% 20-18/05/2026	EUR	1 879 893	0.44
2 200 000	FRANCE O.A.T. 1.250% 22-25/05/2038	EUR	1 795 860	0.42	664 000	UNICREDIT 0.010% 21-28/09/2026	EUR	616 312	0.14
10 000 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	8 714 199	2.01	1 600 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 491 383	0.35
3 000 000	FRANCE O.A.T. 2.000% 22-25/11/2032	EUR	2 893 020	0.67	600 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	633 201	0.15
8 200 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	8 545 465	1.98	<i>Italy</i>				
3 300 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	3 235 632	0.75	550 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	478 162	0.11
600 000	KERING 0.750% 20-13/05/2028	EUR	549 331	0.13	905 000	BANCO BPM SPA 3.875% 23-18/09/2026	EUR	921 318	0.21
1 100 000	KERING 3.625% 23-05/09/2031	EUR	1 136 637	0.26	2 300 000	CREDIT AGRICOLE 1.000% 19-25/03/2027	EUR	2 159 612	0.50
2 700 000	LA BANQUE POSTALE 3.000% 23-31/01/2031	EUR	2 739 820	0.64	1 819 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 635 610	0.38
600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	545 835	0.13	1 327 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 360 768	0.32
1 700 000	LA POSTE SA 1.375% 20-21/04/2032	EUR	1 472 888	0.34	1 300 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	1 392 062	0.32
1 500 000	LVMH MOET HENNESSY 0.750% 20-07/04/2025	EUR	1 453 824	0.34	8 168 000	ITALY BTPS 0.450% 21-15/02/2029	EUR	7 167 502	1.67
2 100 000	MICHELIN 0.000% 20-02/11/2028	EUR	1 850 387	0.43	1 300 000	ITALY BTPS 2.100% 19-15/07/2026	EUR	1 277 991	0.30
1 200 000	PERNOD RICARD SA 1.375% 22-07/04/2029	EUR	1 110 598	0.26	5 200 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	4 606 264	1.07
600 000	PERNOD RICARD SA 3.750% 22-02/11/2032	EUR	628 074	0.15	5 000 000	ITALY BTPS 4.000% 23-15/11/2030	EUR	5 204 200	1.21
3 031 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	2 834 855	0.66	3 100 000	ITALY BTPS 4.500% 23-01/10/2053	EUR	3 191 404	0.74
680 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	714 724	0.17	320 000	TERNA RETE 3.875% 23-24/07/2033	EUR	329 702	0.08
600 000	SCHNEIDER ELEC 1.000% 20-09/04/2027	EUR	568 026	0.13	2 000 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 629 834	0.38
1 400 000	SUEZ 5.000% 22-03/11/2032	EUR	1 550 318	0.36					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		29 269 454	6.80					
1 900 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 848 487	0.43	3 500 000	REPUBLIC OF AUSTRIA 0.900% 22-20/02/2032	EUR	3 070 589	0.71
812 000	AKZO NOBEL NV 1.500% 22-28/03/2028	EUR	762 069	0.18	2 000 000	REPUBLIC OF AUSTRIA 1.200% 15-20/10/2025	EUR	1 952 598	0.45
1 542 000	BNG BANK NV 0.125% 21-19/04/2033	EUR	1 218 397	0.28	2 700 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	2 763 410	0.64
2 600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	2 420 228	0.56		<i>Canada</i>		12 178 993	2.83
4 000 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	4 031 913	0.94	2 900 000	BANK NOVA SCOTIA 0.010% 21-14/09/2029	EUR	2 459 462	0.57
3 000 000	NETHERLANDS GOVERNMENT 0.000% 21-15/01/2029	EUR	2 696 355	0.63	3 312 000	CAN IMPERIAL BK 0.375% 22-10/03/2026	EUR	3 125 563	0.73
1 800 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	1 334 610	0.31	2 645 000	ROYAL BANK OF CANADA 2.375% 22-13/09/2027	EUR	2 598 053	0.60
2 500 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	2 158 725	0.50	2 282 000	TORONTO DOMINION BANK 0.864% 22-24/03/2027	EUR	2 138 096	0.50
3 000 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	3 539 880	0.82	1 838 000	TORONTO DOMINION BANK 3.631% 22-13/12/2029	EUR	1 857 819	0.43
2 100 000	SIEMENS FINAN 3.375% 23-24/08/2031	EUR	2 165 701	0.50		<i>Ireland</i>		10 903 743	2.54
1 483 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 365 421	0.32	8 800 000	IRISH GOVERNMENT 0.400% 20-15/05/2035	EUR	7 007 264	1.63
648 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	683 557	0.16	915 385	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	945 064	0.22
420 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	374 323	0.09	3 000 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	2 951 415	0.69
2 973 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	2 899 749	0.67		<i>Finland</i>		7 411 730	1.72
1 340 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	1 364 646	0.32	7 000 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	5 973 034	1.39
400 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	405 393	0.09	1 404 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	1 438 696	0.33
	<i>Belgium</i>		29 124 369	6.76		<i>Sweden</i>		7 019 502	1.64
2 600 000	BELFIUS BANK SA 0.750% 15-10/02/2025	EUR	2 525 323	0.59	2 030 000	SKANDINAVISKA ENSKILDA BANK 0.375% 19-09/02/2026	EUR	1 924 344	0.45
2 500 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	2 234 538	0.52	1 690 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	1 536 129	0.36
6 200 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	4 659 378	1.08	1 356 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	1 198 403	0.28
1 400 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 042 328	0.24	721 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	703 387	0.16
2 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	2 290 022	0.53	1 700 000	VOLVO TREAS AB 1.625% 20-26/05/2025	EUR	1 657 239	0.39
1 800 000	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	1 755 306	0.41		<i>United Kingdom</i>		5 538 917	1.29
980 000	BELGIUM GOVERNMENT 3.000% 14-22/06/2034	EUR	1 008 081	0.23	870 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	811 833	0.19
5 000 000	BELGIUM GOVERNMENT 3.000% 23-22/06/2033	EUR	5 161 233	1.20	922 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	948 377	0.22
600 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	575 220	0.13	4 000 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	3 778 707	0.88
1 260 202	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	1 124 793	0.26		<i>United States of America</i>		4 204 736	0.97
661 000	EUROPEAN UNION 0.300% 20-04/11/2050	EUR	338 755	0.08	1 502 000	JOHNSON CONTROLS 0.375% 20-15/09/2027	EUR	1 355 149	0.31
5 200 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	5 044 110	1.17	3 055 000	TOYOTA MTR CREDIT 0.250% 20-16/07/2026	EUR	2 849 587	0.66
1 349 080	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	1 365 282	0.32		<i>Portugal</i>		3 311 782	0.77
	<i>Luxembourg</i>		25 812 962	6.00	1 700 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	1 608 517	0.37
5 726 000	EIB 0.375% 16-14/04/2026	EUR	5 467 156	1.27	1 500 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	1 703 265	0.40
5 000 000	EIB 1.125% 17-13/04/2033	EUR	4 399 181	1.02		<i>Japan</i>		3 029 522	0.71
1 474 000	EIB 2.750% 23-28/07/2028	EUR	1 498 719	0.35	1 633 000	ASAHI GROUP 0.336% 21-19/04/2027	EUR	1 486 565	0.35
5 000 000	ESM 0.500% 19-05/03/2029	EUR	4 534 796	1.05	682 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	601 616	0.14
3 400 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	3 177 861	0.74	1 000 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	941 341	0.22
1 015 000	LUXEMBOURG GOVERNMENT 0.000% 20-28/04/2025	EUR	976 242	0.23		<i>Norway</i>		1 595 446	0.37
2 200 000	NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027	EUR	2 005 177	0.47	1 516 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	1 595 446	0.37
4 247 000	NOVARTIS FINANCE 0.000% 20-23/09/2028	EUR	3 753 830	0.87		Floating rate bonds		30 413 640	7.07
	<i>Austria</i>		24 193 826	5.60		<i>France</i>		16 951 790	3.95
2 000 000	OMV AG 0.000% 19-03/07/2025	EUR	1 903 588	0.44	2 600 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	2 396 552	0.56
3 700 000	REPUBLIC OF AUSTRIA 0.000% 21-20/02/2031	EUR	3 103 170	0.72	1 900 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 719 142	0.40
4 000 000	REPUBLIC OF AUSTRIA 0.000% 22-20/10/2028	EUR	3 575 840	0.83	2 100 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	1 800 131	0.42
5 500 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	5 008 633	1.16	3 000 000	BPCE 22-14/01/2028 FRN	EUR	2 736 818	0.64
3 000 000	REPUBLIC OF AUSTRIA 0.750% 18-20/02/2028	EUR	2 815 998	0.65	2 000 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	1 909 623	0.44
					1 300 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	1 359 909	0.32

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 800 000	LA POSTE 18-31/12/2049 FRN	EUR	1 724 490	0.40
688 000	TOTAL SA 19-31/12/2049 FRN	EUR	680 389	0.16
3 200 000	UNIBAIL-RODAMCO 18-31/12/2049 FRN	EUR	2 624 736	0.61
	<i>Spain</i>		<i>4 982 648</i>	<i>1.15</i>
2 300 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 034 602	0.47
3 000 000	MAPFRE 17-31/03/2047 FRN	EUR	2 948 046	0.68
	<i>Italy</i>		<i>3 422 855</i>	<i>0.79</i>
715 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	734 986	0.17
2 724 000	UNICREDIT SPA 19-03/07/2025 FRN	EUR	2 687 869	0.62
	<i>Germany</i>		<i>2 143 732</i>	<i>0.50</i>
2 300 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	2 143 732	0.50
	<i>Austria</i>		<i>1 599 242</i>	<i>0.37</i>
1 700 000	OMV AG 20-31/12/2060 FRN	EUR	1 599 242	0.37
	<i>Belgium</i>		<i>1 313 373</i>	<i>0.31</i>
1 300 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 313 373	0.31
	Other transferable securities		4 838 050	1.12
	Bonds		4 838 050	1.12
	<i>France</i>		<i>4 838 050</i>	<i>1.12</i>
5 000 000	FRANCE O.A.T. 21 25 0.000% 25/02/2025	EUR	4 838 050	1.12
	Money Market Instruments		15 855 564	3.67
	<i>France</i>		<i>9 906 499</i>	<i>2.29</i>
10 000 000	FRENCH BTF 0.000% 23-04/04/2024	EUR	9 906 499	2.29
	<i>Italy</i>		<i>5 949 065</i>	<i>1.38</i>
11 500 000	ITALY BTPS HYBRD 0.000% 07-01/08/2039	EUR	5 949 065	1.38
	Shares/Units in investment funds		6 009 998	1.40
	<i>France</i>		<i>6 009 998</i>	<i>1.40</i>
256.00	BNP PARIBAS MONEY 3M - ID EUR	EUR	6 009 998	1.40
	Total securities portfolio		424 789 019	98.70

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			142 840 962	79.13					
<i>France</i>					<i>Belgium</i>				
100 000	ARKEMA 0.125% 20-14/10/2026	EUR	92 402	0.05	184 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	173 563	0.10
100 000	ARKEMA 3.500% 23-23/01/2031	EUR	100 056	0.06	793 775	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	590 981	0.33
100 000	AXA SA 3.625% 23-10/01/2033	EUR	105 690	0.06	230 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	202 579	0.11
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	207 670	0.12	240 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	197 383	0.11
200 000	BNP PARIBAS 3.625% 22-01/09/2029	EUR	200 570	0.11	420 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	490 631	0.27
100 000	BOUYGUES SA 4.625% 22-07/06/2032	EUR	109 691	0.06	700 000	BELGIUM GOVERNMENT 4.500% 11-28/03/2026	EUR	730 879	0.40
100 000	BPCE 4.375% 23-13/07/2028	EUR	103 283	0.06	3 218 000	EUROPEAN UNION 0.000% 21-02/06/2028	EUR	2 903 961	1.60
2 700 000	BPCE SFH 0.010% 20-27/05/2030	EUR	2 263 008	1.25	290 000	EUROPEAN UNION 0.000% 21-04/07/2031	EUR	240 122	0.13
200 000	CAISSE AMORT DET 0.000% 20-25/11/2030	EUR	167 906	0.09	1 530 890	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	1 366 396	0.76
1 000 000	CAISSE AMORT DET 3.125% 23-01/03/2030	EUR	1 033 222	0.57	3 660 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	3 441 305	1.90
500 000	CAISSE FR DE FINANCEMENT 0.375% 20-13/02/2040	EUR	330 295	0.18	350 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	259 111	0.14
100 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	96 528	0.05	100 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	56 862	0.03
100 000	CIE DE ST GOBAIN 1.125% 18-23/03/2026	EUR	95 724	0.05	720 000	EUROPEAN UNION 1.000% 22-06/07/2032	EUR	633 577	0.35
200 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	206 688	0.11	1 190 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	1 172 240	0.65
100 000	CREDIT AGRICOLE SA 4.125% 23-07/03/2030	EUR	104 447	0.06	190 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	176 917	0.10
200 000	DANONE 3.071% 22-07/09/2032	EUR	199 238	0.11	500 000	EUROPEAN UNION 3.000% 22-04/03/2053	EUR	490 710	0.27
100 000	DANONE 3.706% 23-13/11/2029	EUR	104 184	0.06	1 000 000	EUROPEAN UNION 3.250% 23-04/07/2034	EUR	1 048 570	0.58
100 000	EDENRED 3.625% 23-13/06/2031	EUR	101 691	0.06	928 000	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	968 535	0.54
100 000	ELO SACA 6.000% 23-22/03/2029	EUR	101 372	0.06	1 300 000	FLEMISH COMMUNIT 0.010% 20-23/06/2027	EUR	1 189 826	0.66
200 000	ENGIE 1.750% 20-27/03/2028	EUR	189 641	0.11	2 300 000	FLEMISH COMMUNIT 3.000% 22-12/10/2032	EUR	2 314 389	1.27
100 000	ENGIE 3.500% 22-27/09/2029	EUR	101 706	0.06	<i>Spain</i>				
100 000	ENGIE 3.625% 23-11/01/2030	EUR	102 619	0.06	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.500% 17-10/02/2027	EUR	200 024	0.11
100 000	ENGIE 3.875% 23-06/01/2031	EUR	103 389	0.06	1 300 000	BANCO SANTANDER 0.100% 20-27/02/2032	EUR	1 028 288	0.57
5 270 000	FRANCE O.A.T. 0.500% 16-25/05/2026	EUR	5 046 656	2.79	200 000	BANCO SANTANDER 3.875% 23-16/01/2028	EUR	204 641	0.11
4 600 000	FRANCE O.A.T. 0.500% 19-25/05/2029	EUR	4 199 523	2.32	100 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	106 448	0.06
1 717 893	FRANCE O.A.T. 0.500% 21-25/05/2072	EUR	724 470	0.40	100 000	CAIXABANK 3.750% 22-07/09/2029	EUR	102 480	0.06
220 000	FRANCE O.A.T. 1.250% 22-25/05/2038	EUR	179 586	0.10	100 000	CAIXABANK 4.375% 23-29/11/2033	EUR	104 978	0.06
2 660 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	2 317 977	1.27	100 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	104 031	0.06
890 000	FRANCE O.A.T. 2.000% 17-25/05/2048	EUR	738 575	0.41	100 000	IBERDROLA FIN SA 3.375% 22-22/11/2032	EUR	101 896	0.06
180 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	187 583	0.10	100 000	INMOBILIARIA COL 0.750% 21-22/06/2029	EUR	86 382	0.05
732 049	FRANCE O.A.T. 3.250% 13-25/05/2045	EUR	765 928	0.42	300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	253 946	0.14
300 000	FRANCE O.A.T. 3.500% 23-25/11/2033	EUR	324 966	0.18	200 000	SANTANDER ISSUAN 2.500% 15-18/03/2025	EUR	196 586	0.11
450 000	FRANCE O.A.T. 4.000% 05-25/04/2055	EUR	533 043	0.30	330 000	SPANISH GOVERNMENT 0.500% 20-30/04/2030	EUR	289 400	0.16
110 000	FRANCE O.A.T. 4.500% 09-25/04/2041	EUR	134 415	0.07	2 310 000	SPANISH GOVERNMENT 0.600% 19-31/10/2029	EUR	2 063 177	1.14
100 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	102 720	0.06	1 471 000	SPANISH GOVERNMENT 1.300% 16-31/10/2026	EUR	1 422 104	0.79
100 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	82 409	0.05	2 020 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	1 928 656	1.07
200 000	LOREAL SA 2.875% 23-19/05/2028	EUR	200 910	0.11	570 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	548 277	0.30
100 000	LVMH MOET HENNESSY 3.500% 23-07/09/2033	EUR	103 233	0.06	190 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	167 489	0.09
100 000	ORANGE 1.250% 20-07/07/2027	EUR	94 720	0.05	1 700 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	1 620 457	0.90
102 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	102 666	0.06	539 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	465 459	0.26
124 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	126 691	0.07	260 000	SPANISH GOVERNMENT 2.900% 16-31/10/2046	EUR	235 976	0.13
100 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	102 094	0.06	403 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	376 199	0.21
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	102 520	0.06	710 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	787 504	0.44
100 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	106 579	0.06	200 000	SPANISH GOVERNMENT 4.700% 09-30/07/2041	EUR	234 682	0.13
400 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	281 603	0.16					
100 000	SUEZ 5.000% 22-03/11/2032	EUR	110 737	0.06					
4 500 000	UNEDIC 0.250% 20-25/11/2029	EUR	3 958 065	2.18					
100 000	URW 4.125% 23-11/12/2030	EUR	102 913	0.06					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
660 000	SPANISH GOVERNMENT 4.900% 07-30/07/2040	EUR	784 529	0.43	180 000	ITALY BTPS 1.700% 20-01/09/2051	EUR	109 096	0.06
913 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	1 139 716	0.63	1 247 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	911 308	0.50
100 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	104 974	0.06	310 000	ITALY BTPS 3.100% 19-01/03/2040	EUR	274 429	0.15
	<i>United States of America</i>		<i>13 181 869</i>	<i>7.28</i>	130 000	ITALY BTPS 3.450% 17-01/03/2048	EUR	115 138	0.06
100 000	AT&T INC 3.950% 23-30/04/2031	EUR	103 663	0.06	2 270 000	ITALY BTPS 3.500% 14-01/03/2030	EUR	2 309 487	1.27
3 512 238	FN MA5010 5.500% 23-01/05/2053	USD	3 192 357	1.76	437 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	450 428	0.25
3 255 812	FN MA5140 6.500% 23-01/09/2053	USD	3 020 219	1.66	2 700 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	2 904 437	1.60
3 315 616	FN MA5166 6.000% 23-01/10/2053	USD	3 047 622	1.68	907 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	1 002 702	0.56
3 290 794	FN MA5167 6.500% 23-01/10/2053	USD	3 052 670	1.68	372 907	ITALY BTPS I/L 0.550% 18-21/05/2026	EUR	359 632	0.20
100 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	104 542	0.06	200 000	SNAM 0.750% 20-17/06/2030	EUR	169 842	0.09
200 000	IBM CORP 0.950% 17-23/05/2025	EUR	193 358	0.11	200 000	SNAM 3.375% 22-05/12/2026	EUR	201 455	0.11
100 000	MCDONALDS CORP 3.875% 23-20/02/2031	EUR	103 771	0.06	100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	86 302	0.05
176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	156 864	0.09	100 000	TERNA SPA 1.000% 19-10/04/2026	EUR	95 351	0.05
100 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	102 864	0.06		<i>Germany</i>		<i>9 291 613</i>	<i>5.15</i>
100 000	VERALTO CORP 4.150% 23-19/09/2031	EUR	103 939	0.06	170 000	BUNDESREPUBLIK DEUTSCHLAND 2.500% 12-04/07/2044	EUR	175 933	0.10
	<i>The Netherlands</i>		<i>11 138 188</i>	<i>6.22</i>	1 340 000	BUNDESREPUBLIK DEUTSCHLAND 4.750% 08-04/07/2040	EUR	1 795 520	0.99
100 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	104 602	0.06	100 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	99 388	0.06
167 000	BMW FINANCE NV 3.625% 23-22/05/2035	EUR	173 517	0.10	100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	95 087	0.05
100 000	COOPERATIEVE RAB 4.000% 23-10/01/2030	EUR	103 242	0.06	920 000	KFW 0.375% 21-20/05/2036	EUR	695 038	0.39
100 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	92 964	0.05	1 000 000	KFW 1.125% 17-15/06/2037	EUR	816 348	0.45
301 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	280 950	0.16	280 000	KFW 1.250% 16-04/07/2036	EUR	235 556	0.13
175 000	ENEL FINANCE INTERNATIONAL 0.375% 19-17/06/2027	EUR	159 317	0.09	260 000	NORDRHEIN-WEST 1.000% 16-16/10/2046	EUR	175 169	0.10
100 000	ENEL FINANCE INTERNATIONAL 4.000% 23-20/02/2031	EUR	103 312	0.06	340 000	NORDRHEIN-WEST 1.650% 17-16/05/2047	EUR	263 264	0.15
100 000	ENEL FINANCE INTERNATIONAL 4.500% 23-20/02/2043	EUR	102 936	0.06	480 000	NORDRHEIN-WEST 1.750% 17-26/10/2057	EUR	347 163	0.19
1 700 000	ING BANK NV 0.750% 19-18/02/2029	EUR	1 545 538	0.86	2 670 000	NRW BANK 0.250% 22-26/01/2032	EUR	2 222 847	1.23
1 560 000	ING GROEP NV 6.500% 15-29/12/2049	USD	1 381 548	0.77	1 850 000	UNICREDIT 0.010% 20-15/09/2028	EUR	1 636 929	0.91
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	81 416	0.05	100 000	VIER GAS TRANSPO 4.625% 22-26/09/2032	EUR	108 784	0.06
250 000	NED WATERSCHAPBK 0.000% 19-02/10/2034	EUR	186 559	0.10	298 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	276 134	0.15
570 000	NETHERLANDS GOVERNMENT 0.250% 19-15/07/2029	EUR	514 773	0.29	100 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	93 211	0.05
1 270 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	1 498 549	0.83	200 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	151 665	0.08
620 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	724 141	0.40	100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	103 577	0.06
1 370 000	NETHERLANDS GOVERNMENT 5.500% 98-15/01/2028	EUR	1 544 209	0.86		<i>United Kingdom</i>		<i>7 466 243</i>	<i>4.15</i>
1 500 000	NN BANK NV 0.010% 20-08/07/2030	EUR	1 256 075	0.70	100 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	102 243	0.06
100 000	ROCHE FINANCE EU 3.312% 23-04/12/2027	EUR	102 295	0.06	100 000	BRITISH TELECOMM 4.250% 23-06/01/2033	EUR	105 230	0.06
100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	105 981	0.06	200 000	CREDIT AGRICOLE 1.250% 16-14/04/2026	EUR	191 552	0.11
200 000	SARTORIUS FIN 4.500% 23-14/09/2032	EUR	208 253	0.12	100 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	100 726	0.06
200 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	207 305	0.11	100 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	101 033	0.06
161 000	THERMO FISHER 0.800% 21-18/10/2030	EUR	139 568	0.08	100 000	LINDE PLC 3.375% 23-12/06/2029	EUR	102 677	0.06
100 000	UNILEVER FINANCE 1.750% 22-16/11/2028	EUR	95 429	0.05	100 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	87 225	0.05
200 000	VOLKSWAGEN INTFN 0.875% 20-22/09/2028	EUR	178 745	0.10	132 000	TESCO CORP TREAS 0.375% 21-27/07/2029	EUR	111 945	0.06
300 000	VONOVIA BV 0.500% 19-14/09/2029	EUR	246 964	0.14	100 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	103 832	0.06
	<i>Italy</i>		<i>9 830 682</i>	<i>5.43</i>	5 810 000	UK TREASURY GILT 3.750% 23-22/10/2053	GBP	6 255 051	3.46
100 000	AEROPORTI ROMA 4.875% 23-10/07/2033	EUR	105 209	0.06	210 000	UNILEVER NV 1.250% 20-25/03/2025	EUR	204 729	0.11
200 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	210 598	0.12		<i>Luxembourg</i>		<i>4 481 321</i>	<i>2.48</i>
100 000	AUTOSTRADE PER L 5.125% 23-14/06/2033	EUR	104 504	0.06	200 000	DH EUROPE 0.450% 19-18/03/2028	EUR	180 550	0.10
100 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	102 968	0.06	1 290 000	EIB 0.875% 18-14/01/2028	EUR	1 216 496	0.67
100 000	ENI SPA 4.250% 23-19/05/2033	EUR	104 837	0.06	1 300 000	EIB 4.000% 05-15/10/2037	EUR	1 473 388	0.82
200 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	212 959	0.12	1 010 000	ESM 1.800% 17-02/11/2046	EUR	816 199	0.45
					52 000	HEIDELBERG MATR 4.875% 23-21/11/2033	EUR	55 378	0.03
					322 000	LUXEMBOURG GOVERNMENT 0.000% 19-13/11/2026	EUR	300 962	0.17

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
72 000	NESTLE FIN INTL 3.500% 23-17/01/2030	EUR	75 012	0.04					
100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	104 034	0.06	180 000	Slovakia		886 022	0.49
300 000	REPSOL EUROPE 0.375% 21-06/07/2029	EUR	259 302	0.14	180 000	SLOVAKIA GOVERNMENT 1.625% 16-21/01/2031	EUR	164 196	0.09
	<i>South Africa</i>		<i>4 056 654</i>	<i>2.24</i>	250 000	SLOVAKIA GOVERNMENT 2.000% 17-17/10/2047	EUR	183 963	0.10
93 850 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	4 056 654	2.24	170 138	SLOVAKIA GOVERNMENT 3.625% 14-16/01/2029	EUR	175 429	0.10
	<i>Romania</i>		<i>2 551 476</i>	<i>1.41</i>	350 000	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	362 434	0.20
310 000	ROMANIA 4.625% 19-03/04/2049	EUR	259 836	0.14		<i>Slovenia</i>		<i>692 383</i>	<i>0.38</i>
11 130 000	ROMANIA 6.700% 22-25/02/2032	RON	2 291 640	1.27	470 000	REPUBLIC OF SLOVENIA 1.750% 16-03/11/2040	EUR	378 012	0.21
	<i>Austria</i>		<i>2 179 252</i>	<i>1.20</i>	330 000	REPUBLIC OF SLOVENIA 2.250% 16-03/03/2032	EUR	314 371	0.17
220 000	REPUBLIC OF AUSTRIA 1.500% 16-20/02/2047	EUR	168 733	0.09		<i>Dominican Republic</i>		<i>633 719</i>	<i>0.35</i>
790 000	REPUBLIC OF AUSTRIA 2.400% 13-23/05/2034	EUR	772 870	0.43	770 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	633 719	0.35
250 000	REPUBLIC OF AUSTRIA 3.150% 12-20/06/2044	EUR	260 429	0.14		<i>Egypt</i>		<i>620 346</i>	<i>0.34</i>
530 000	REPUBLIC OF AUSTRIA 3.800% 12-26/01/2062	EUR	633 715	0.35	990 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	620 346	0.34
300 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	343 505	0.19		<i>Ivory Coast</i>		<i>563 219</i>	<i>0.31</i>
	<i>Peru</i>		<i>2 140 618</i>	<i>1.19</i>	670 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	563 219	0.31
8 380 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	2 140 618	1.19		<i>Serbia</i>		<i>527 812</i>	<i>0.29</i>
	<i>Portugal</i>		<i>1 875 129</i>	<i>1.04</i>	570 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	527 812	0.29
1 030 000	PORTUGUESE OTS 1.950% 19-15/06/2029	EUR	1 012 851	0.56		<i>Croatia</i>		<i>494 192</i>	<i>0.28</i>
250 000	PORTUGUESE OTS 2.875% 16-21/07/2026	EUR	254 518	0.14	280 000	CROATIA 1.500% 20-17/06/2031	EUR	250 317	0.14
70 000	PORTUGUESE OTS 3.875% 14-15/02/2030	EUR	75 978	0.04	250 000	CROATIA 2.875% 22-22/04/2032	EUR	243 875	0.14
110 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	122 998	0.07		<i>China</i>		<i>433 871</i>	<i>0.25</i>
360 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	408 784	0.23	300 000	CHINA (PEOPLES) 0.250% 20-25/11/2030	EUR	248 427	0.14
	<i>Canada</i>		<i>1 519 882</i>	<i>0.84</i>	1 600 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	14 484	0.01
1 050 000	BANK OF MONTREAL 0.125% 22-26/01/2027	EUR	962 781	0.53	1 870 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	135 428	0.08
110 000	MERCEDES-BENZ CA FIN 3.000% 22-23/02/2027	EUR	110 074	0.06	3 140 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	35 532	0.02
490 000	ONTARIO TEACHERS 1.850% 22-03/05/2032	EUR	447 027	0.25		<i>Bolivia</i>		<i>389 653</i>	<i>0.22</i>
	<i>Ireland</i>		<i>1 327 863</i>	<i>0.73</i>	910 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	389 653	0.22
360 000	IRISH GOVERNMENT 0.350% 22-18/10/2032	EUR	306 360	0.17		<i>Mexico</i>		<i>305 573</i>	<i>0.17</i>
630 000	IRISH GOVERNMENT 1.350% 18-18/03/2031	EUR	588 231	0.33	390 000	UNITED MEXICAN 2.250% 21-12/08/2036	EUR	305 573	0.17
130 000	IRISH GOVERNMENT 1.500% 19-15/05/2050	EUR	98 544	0.05		<i>Japan</i>		<i>263 178</i>	<i>0.14</i>
210 000	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	188 015	0.10	100 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	92 188	0.05
170 000	IRISH GOVERNMENT 2.000% 15-18/02/2045	EUR	146 713	0.08	200 000	TAKEDA PHARM 1.375% 20-09/07/2032	EUR	170 990	0.09
	<i>Bahrain</i>		<i>1 242 598</i>	<i>0.69</i>		<i>Lithuania</i>		<i>246 125</i>	<i>0.14</i>
1 545 000	BAHRAIN 5.250% 21-25/01/2033	USD	1 242 598	0.69	140 000	LITHUANIA 0.500% 20-28/07/2050	EUR	68 436	0.04
	<i>Finland</i>		<i>1 163 819</i>	<i>0.65</i>	170 000	LITHUANIA 3.875% 23-14/06/2033	EUR	177 689	0.10
850 000	FINNISH GOVERNMENT 0.250% 20-15/09/2040	EUR	563 003	0.31		<i>Hungary</i>		<i>191 003</i>	<i>0.11</i>
240 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	208 161	0.12	250 000	REPUBLIC OF HUNGARY 1.750% 20-05/06/2035	EUR	191 003	0.11
120 000	FINNISH GOVERNMENT 2.625% 12-04/07/2042	EUR	116 584	0.06		<i>Poland</i>		<i>174 776</i>	<i>0.10</i>
100 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	100 547	0.06	200 000	REPUBLIC OF POLAND 2.375% 16-18/01/2036	EUR	174 776	0.10
200 000	NORDEA BANK ABP 0.500% 21-02/11/2028	EUR	175 524	0.10		<i>Philippines</i>		<i>154 239</i>	<i>0.09</i>
	<i>Senegal</i>		<i>1 064 251</i>	<i>0.59</i>	170 000	ASIAN DEV BANK 2.000% 22-10/06/2037	EUR	154 239	0.09
1 320 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	1 064 251	0.59		<i>Cameroon</i>		<i>132 244</i>	<i>0.07</i>
	<i>Colombia</i>		<i>978 387</i>	<i>0.54</i>	180 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	132 244	0.07
1 360 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	978 387	0.54		<i>Denmark</i>		<i>106 324</i>	<i>0.06</i>
					100 000	CARLSBERG BREW 4.250% 23-05/10/2033	EUR	106 324	0.06

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Norway</i>		<i>105 241</i>	<i>0.06</i>					
100 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	105 241	0.06	100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	87 128	0.05
	<i>Hong Kong</i>		<i>89 033</i>	<i>0.05</i>	100 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	96 382	0.05
2 810 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	89 033	0.05	200 000	ORANGE 20-15/10/2169 FRN	EUR	177 070	0.10
	<i>Chile</i>		<i>83 726</i>	<i>0.05</i>	100 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	101 559	0.06
150 000	CHILE 1.250% 21-22/01/2051	EUR	83 726	0.05	100 000	VEOLIA ENVRNMT 23-22/02/2172 FRN	EUR	104 891	0.06
	Floating rate bonds		16 173 014	8.96		<i>Germany</i>		<i>794 947</i>	<i>0.43</i>
	<i>Spain</i>		<i>5 500 907</i>	<i>3.06</i>	100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	95 969	0.05
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	104 901	0.06	100 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	105 506	0.06
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	105 082	0.06	100 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	106 515	0.06
100 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	90 268	0.05	200 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	186 635	0.10
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	105 014	0.06	200 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	206 378	0.11
100 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	103 929	0.06	100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	93 944	0.05
100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	101 109	0.06		<i>United Kingdom</i>		<i>736 953</i>	<i>0.41</i>
1 400 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	1 266 292	0.70	100 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	105 966	0.06
100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	88 461	0.05	157 000	LLOYDS BANKING GROUP PLC 22-24/08/2030 FRN	EUR	152 798	0.08
100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	104 745	0.06	100 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	105 600	0.06
200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	178 038	0.10	185 000	SANTANDER UK GRP 21-13/09/2029 FRN	EUR	158 894	0.09
1 400 000	CAIXABANK 17-31/12/2049 FRN	EUR	1 396 586	0.77	200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	213 695	0.12
1 600 000	CAIXABANK 20-31/12/2060 FRN	EUR	1 547 889	0.86		<i>Ireland</i>		<i>406 659</i>	<i>0.23</i>
100 000	CAIXABANK 22-13/04/2026 FRN	EUR	97 287	0.05	211 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	196 112	0.11
200 000	CAIXABANK 23-30/05/2034 FRN	EUR	211 306	0.12	100 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	106 685	0.06
	<i>The Netherlands</i>		<i>2 321 868</i>	<i>1.28</i>	100 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	103 862	0.06
200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	181 961	0.10		<i>United States of America</i>		<i>251 426</i>	<i>0.14</i>
134 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	115 962	0.06	313 000	JPMORGAN CHASE 21-17/02/2033 FRN	EUR	251 426	0.14
200 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	199 865	0.11		<i>Switzerland</i>		<i>175 632</i>	<i>0.10</i>
100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	84 715	0.05	200 000	UBS GROUP 20-05/11/2028 FRN	EUR	175 632	0.10
100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	90 875	0.05		<i>Japan</i>		<i>172 655</i>	<i>0.10</i>
100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	89 790	0.05	200 000	MIZUHO FINANCIAL 21-06/09/2029 FRN	EUR	172 655	0.10
1 660 000	ING GROEP NV 21-31/12/2061 FRN	USD	1 213 718	0.67		<i>Denmark</i>		<i>105 349</i>	<i>0.06</i>
130 000	NN GROUP NV 17-13/01/2048 FRN	EUR	129 920	0.07	100 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	105 349	0.06
100 000	TELEFONICA EUROP 23-07/09/2172 FRN	EUR	106 572	0.06		<i>Greece</i>		<i>104 833</i>	<i>0.06</i>
100 000	VOLKSWAGEN INTFN 23-06/09/2172 FRN	EUR	108 490	0.06	100 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	104 833	0.06
	<i>Italy</i>		<i>2 054 023</i>	<i>1.12</i>		<i>Portugal</i>		<i>103 616</i>	<i>0.06</i>
1 130 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	1 017 947	0.56	100 000	EDP SA 23/04/2083 FRN	EUR	103 616	0.06
200 000	INTESA SANPAOLO 23-07/03/2172 FRN	EUR	219 816	0.12		<i>Austria</i>		<i>93 268</i>	<i>0.05</i>
200 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	206 832	0.11	100 000	ERSTE GROUP 20-08/09/2031 FRN	EUR	93 268	0.05
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	115 196	0.06		Floating rate notes		2 814 431	1.56
200 000	UNICREDIT SPA 20-15/01/2032 FRN	EUR	187 428	0.10		<i>United States of America</i>		<i>2 814 431</i>	<i>1.56</i>
228 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	202 517	0.11	729 898	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	665 871	0.37
100 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	104 287	0.06	400 000	STACR 2021-DNA3 M2 21-25/10/2033 FRN	USD	363 246	0.20
	<i>Belgium</i>		<i>1 984 970</i>	<i>1.10</i>	400 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	357 561	0.20
2 200 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	1 887 842	1.05	481 284	STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	430 256	0.24
100 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	97 128	0.05	600 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	561 561	0.31
	<i>France</i>		<i>1 365 908</i>	<i>0.76</i>	477 436	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	435 936	0.24
100 000	ACCOR 23-11/04/2172 FRN	EUR	108 482	0.06					
100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	92 649	0.05					
200 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	206 973	0.11					
100 000	BNP PARIBAS 23/02/2029 FRN	EUR	102 143	0.06					
100 000	BNP PARIBAS 23-26/09/2032 FRN	EUR	104 661	0.06					
100 000	BPCE 22-14/01/2028 FRN	EUR	91 227	0.05					
100 000	CREDIT AGRICOLE ASSURANCES 18-29/01/2048 FRN	EUR	92 743	0.05					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		143 145	0.08
	Bonds		143 145	0.08
	<i>China</i>		<i>143 145</i>	<i>0.08</i>
2 750 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	143 145	0.08
	Shares/Units in investment funds		4 625 825	2.56
	<i>Luxembourg</i>		<i>2 829 416</i>	<i>1.56</i>
30.00	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	2 829 416	1.56
	<i>France</i>		<i>1 796 409</i>	<i>1.00</i>
175.11	BNP PARIBAS INVEST 3 MOIS - X	EUR	1 796 409	1.00
	Total securities portfolio		166 597 377	92.29

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			702 748 686	65.43					
<i>France</i>									
2 000 000	ACCOR 1.750% 19-04/02/2026	EUR	1 921 320	0.18	4 500 000	SUEZ 2.375% 22-24/05/2030	EUR	4 238 604	0.39
4 000 000	APRR SA 1.875% 22-03/01/2029	EUR	3 808 205	0.35	1 900 000	SUEZ 4.500% 23-13/11/2033	EUR	2 026 176	0.19
3 800 000	ARKEMA 4.250% 23-20/05/2030	EUR	3 966 258	0.37	6 000 000	SUEZ 4.625% 22-03/11/2028	EUR	6 347 727	0.59
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.625% 17-15/11/2027	EUR	928 751	0.09	1 300 000	TELEPERFORMANCE 5.250% 23-22/11/2028	EUR	1 358 604	0.13
10 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.750% 23-10/11/2031	EUR	11 556 230	1.08	2 200 000	TELEPERFORMANCE 5.750% 23-22/11/2031	EUR	2 334 237	0.22
1 700 000	BOUYGUES SA 5.375% 22-30/06/2042	EUR	2 014 555	0.19	5 000 000	THALES SA 4.250% 23-18/10/2031	EUR	5 309 365	0.49
1 500 000	CAPGEMINI SE 1.125% 20-23/06/2030	EUR	1 337 837	0.12	2 000 000	TOTAL CAP INTERNATIONAL 1.375% 17-04/10/2029	EUR	1 836 109	0.17
4 800 000	CARMILA SA 5.500% 23-09/10/2028	EUR	4 977 105	0.46	1 500 000	UNIBAIL-RODAMCO 1.375% 15-15/04/2030	EUR	1 318 376	0.12
6 200 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	6 289 990	0.59	6 000 000	URW 4.125% 23-11/12/2030	EUR	6 174 762	0.57
2 000 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	2 039 033	0.19	1 000 000	VEOLIA ENVIRONNEMENT 1.590% 15-10/01/2028	EUR	943 444	0.09
3 100 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	3 284 794	0.31	<i>United States of America</i>				
4 400 000	CIE DE ST GOBAIN 3.750% 23-29/11/2026	EUR	4 471 797	0.42	2 600 000	ABBOTT IL FIN 0.375% 19-19/11/2027	EUR	2 380 176	0.22
3 000 000	COFACE SA 5.750% 23-28/11/2033	EUR	3 108 418	0.29	5 000 000	ABBVIE INC 2.125% 20-01/06/2029	EUR	4 769 845	0.44
5 100 000	COVIVIO 4.625% 23-05/06/2032	EUR	5 287 341	0.49	3 000 000	ABBVIE INC 2.625% 20-15/11/2028	EUR	2 945 019	0.27
1 400 000	CREDIT AGRICOLE ASSURANCES 1.500% 21-06/10/2031	EUR	1 143 037	0.11	1 900 000	AT&T INC 1.600% 20-19/05/2028	EUR	1 783 213	0.17
2 300 000	CREDIT AGRICOLE SA 2.000% 19-25/03/2029	EUR	2 127 915	0.20	4 011 000	AT&T INC 2.600% 14-17/12/2029	EUR	3 865 556	0.36
3 900 000	CREDIT AGRICOLE SA 2.500% 22-29/08/2029	EUR	3 755 104	0.35	2 500 000	AT&T INC 3.500% 13-17/12/2025	EUR	2 504 496	0.23
3 000 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	3 019 133	0.28	2 588 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	2 658 547	0.25
4 000 000	DANONE 3.470% 23-22/05/2031	EUR	4 103 049	0.38	2 185 000	CARRIER GLOBAL 4.125% 23-29/05/2028	EUR	2 247 230	0.21
5 900 000	DANONE 3.706% 23-13/11/2029	EUR	6 146 827	0.57	3 000 000	CITIGROUP INC 1.500% 16-26/10/2028	EUR	2 761 025	0.26
2 100 000	EDENRED 3.625% 23-13/06/2031	EUR	2 135 517	0.20	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	5 238 617	0.49	
2 800 000	EDENRED 3.625% 23-13/12/2026	EUR	2 836 535	0.26	3 000 000	FORD MOTOR CREDIT 6.125% 23-15/05/2028	EUR	3 239 134	0.30
1 000 000	ELO SACA 4.875% 22-08/12/2028	EUR	987 815	0.09	3 410 000	GENERAL MOTORS FIN 0.650% 21-07/09/2028	EUR	2 997 413	0.28
4 600 000	ELO SACA 6.000% 23-22/03/2029	EUR	4 663 115	0.43	4 000 000	GOLDMAN SACHS GROUP 0.875% 21-09/05/2029	EUR	3 477 595	0.32
2 500 000	ENGIE 1.750% 20-27/03/2028	EUR	2 370 518	0.22	4 000 000	IBM CORP 0.300% 20-11/02/2028	EUR	3 600 440	0.34
1 800 000	ENGIE 3.625% 23-06/12/2026	EUR	1 824 909	0.17	3 000 000	IBM CORP 3.375% 23-06/02/2027	EUR	3 034 997	0.28
3 000 000	ENGIE 3.750% 23-06/09/2027	EUR	3 060 333	0.28	4 000 000	IBM CORP 4.000% 23-06/02/2043	EUR	4 153 274	0.39
2 000 000	ENGIE 3.875% 23-06/01/2031	EUR	2 067 779	0.19	1 731 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	1 792 887	0.17
2 000 000	ENGIE 4.000% 23-11/01/2035	EUR	2 077 583	0.19	3 070 000	MCDONALDS CORP 3.875% 23-20/02/2031	EUR	3 185 784	0.30
6 000 000	GECINA 1.375% 17-26/01/2028	EUR	5 619 812	0.52	1 500 000	MERCK & CO INC 1.875% 14-15/10/2026	EUR	1 456 180	0.14
3 000 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	2 908 275	0.27	6 000 000	MYLAN NV 3.125% 16-22/11/2028	EUR	5 830 705	0.54
5 000 000	HOLDING DINFRA 4.250% 23-18/03/2030	EUR	5 136 002	0.48	2 000 000	NETFLIX INC 3.875% 19-15/11/2029	EUR	2 065 256	0.19
3 000 000	ICADE SANTE SAS 0.875% 19-04/11/2029	EUR	2 477 587	0.23	1 000 000	PEPSICO INC 1.125% 19-18/03/2031	EUR	890 665	0.08
7 600 000	KERING 3.625% 23-05/09/2027	EUR	7 765 657	0.72	2 000 000	PFIZER INC 1.000% 17-06/03/2027	EUR	1 891 776	0.18
1 500 000	KERING 3.875% 23-05/09/2035	EUR	1 571 111	0.15	1 372 000	REALTY INCOME 4.875% 23-06/07/2030	EUR	1 452 535	0.14
1 500 000	KLEPIERRE 0.625% 19-01/07/2030	EUR	1 247 193	0.12	1 848 000	STRYKER CORP 3.375% 23-11/12/2028	EUR	1 872 851	0.17
7 500 000	LOREAL SA 2.875% 23-19/05/2028	EUR	7 534 112	0.70	1 000 000	THERMO FISHER 1.375% 16-12/09/2028	EUR	933 677	0.09
4 500 000	LOREAL SA 3.375% 23-23/11/2029	EUR	4 636 600	0.43	3 000 000	THERMO FISHER 1.950% 17-24/07/2029	EUR	2 845 369	0.26
2 500 000	LVMH MOET HENNESSY 3.250% 23-07/09/2029	EUR	2 543 683	0.24	5 000 000	UNILEVER CAPITAL 3.300% 23-06/06/2029	EUR	5 109 608	0.48
2 000 000	MICHELIN 1.750% 18-03/09/2030	EUR	1 865 066	0.17	1 613 000	VERALTO CORP 4.150% 23-19/09/2031	EUR	1 676 544	0.16
4 500 000	ORANGE 1.375% 18-20/03/2028	EUR	4 239 742	0.39	2 000 000	VERIZON COMMUNICATIONS INC 0.875% 19-08/04/2027	EUR	1 868 481	0.17
4 000 000	ORANGE 3.625% 22-16/11/2031	EUR	4 172 646	0.39	2 000 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	1 912 364	0.18
1 000 000	PERNOD RICARD SA 1.375% 22-07/04/2029	EUR	925 498	0.09	2 000 000	VERIZON COMMUNICATIONS INC 4.250% 22-31/10/2030	EUR	2 119 265	0.20
1 100 000	PRAEMIA HEALTHCR 5.500% 23-19/09/2028	EUR	1 150 118	0.11	<i>The Netherlands</i>				
1 843 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	1 889 224	0.18	5 000 000	ABN AMRO BANK NV 4.375% 23-20/10/2028	EUR	5 182 738	0.48
7 346 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	7 719 975	0.72	1 500 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	1 569 025	0.15
4 000 000	SANOFI 1.250% 22-06/04/2029	EUR	3 719 162	0.35	4 200 000	AHOLD DELHAIZE 0.375% 21-18/03/2030	EUR	3 553 298	0.33
3 000 000	SANOFI 1.375% 18-21/03/2030	EUR	2 765 849	0.26	3 000 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	3 058 518	0.28
1 000 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	1 024 516	0.10	1 102 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	1 116 438	0.10
2 000 000	SOCIETE GENERALE 5.625% 23-02/06/2033	EUR	2 131 570	0.20					

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
2 586 000	BMW FINANCE NV 3.875% 23-04/10/2028	EUR	2 700 531	0.25	1 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	1 804 756	0.17
2 615 000	BMW FINANCE NV 4.125% 23-04/10/2033	EUR	2 816 567	0.26	3 000 000	BANCO SABADELL 5.625% 16-06/05/2026	EUR	3 059 822	0.28
3 100 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	3 150 751	0.29	5 000 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	5 322 401	0.50
5 200 000	DEUTSCHE TEL FIN 1.500% 16-03/04/2028	EUR	4 930 565	0.46	6 800 000	CAIXABANK 4.250% 23-06/09/2030	EUR	7 060 410	0.66
3 000 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	2 800 167	0.26	3 436 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	3 574 510	0.33
1 117 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 155 822	0.11	2 000 000	IBERDROLA FIN SA 3.625% 23-13/07/2033	EUR	2 070 552	0.19
1 000 000	ENEL FINANCE INTERNATIONAL 4.500% 23-20/02/2043	EUR	1 029 364	0.10	5 000 000	MADRILENA RED FI 1.375% 17-11/04/2025	EUR	4 818 707	0.45
3 000 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	2 654 367	0.25	5 000 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	4 232 425	0.39
1 500 000	HEINEKEN NV 1.500% 17-03/10/2029	EUR	1 384 441	0.13	2 000 000	TELEFONICA EMIS 1.201% 20-21/08/2027	EUR	1 866 411	0.17
3 008 000	HEINEKEN NV 3.625% 23-15/11/2026	EUR	3 054 579	0.28	4 000 000	TELEFONICA EMIS 2.318% 17-17/10/2028	EUR	3 854 288	0.36
2 395 000	HM FINANCE 4.875% 23-25/10/2031	EUR	2 556 258	0.24	2 700 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	2 834 306	0.26
3 726 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	3 829 314	0.36		<i>Germany</i>		<i>54 256 858</i>	<i>5.05</i>
2 000 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	1 842 156	0.17	4 000 000	ALBEMARLE NH 1.625% 19-25/11/2028	EUR	3 646 060	0.34
5 900 000	REPSOL INTERNATIONAL FINANCE 0.250% 19-02/08/2027	EUR	5 341 190	0.50	3 000 000	AMPRION GMBH 3.450% 22-22/09/2027	EUR	3 030 875	0.28
4 550 000	ROCHE FINANCE EU 3.312% 23-04/12/2027	EUR	4 654 442	0.43	4 500 000	BASF SE 0.750% 22-17/03/2026	EUR	4 271 618	0.40
2 572 000	ROCHE FINANCE EU 3.586% 23-04/12/2036	EUR	2 719 276	0.25	6 000 000	E.ON SE 2.875% 22-26/08/2028	EUR	5 970 866	0.56
1 996 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	2 035 163	0.19	6 177 000	E.ON SE 3.750% 23-01/03/2029	EUR	6 385 123	0.59
2 101 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	2 176 526	0.20	1 000 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	993 877	0.09
2 000 000	SARTORIUS FIN 4.500% 23-14/09/2032	EUR	2 082 525	0.19	3 351 000	FRESENIUS SE & C 5.125% 23-05/10/2030	EUR	3 605 246	0.34
1 500 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	1 554 785	0.14	4 600 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	4 374 019	0.41
2 288 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	2 389 577	0.22	2 000 000	MERCK FIN SERVIC 2.375% 22-15/06/2030	EUR	1 933 409	0.18
3 000 000	UPJOHN FINANCE 1.362% 20-23/06/2027	EUR	2 780 889	0.26	6 000 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	6 124 248	0.57
2 200 000	VOLKSWAGEN INTFN 3.875% 23-29/03/2026	EUR	2 214 169	0.21	500 000	ROBERT BOSCH 4.375% 23-02/06/2043	EUR	535 147	0.05
4 400 000	VONOVIA BV 2.125% 18-22/03/2030	EUR	3 932 230	0.37	2 000 000	VIER GAS TRANSPO 4.000% 22-26/09/2027	EUR	2 054 746	0.19
	<i>United Kingdom</i>		<i>64 707 355</i>	<i>6.02</i>	8 000 000	VOLKSWAGEN BANK 4.625% 23-03/05/2031	EUR	8 378 540	0.78
5 000 000	ASTRAZENECA PLC 1.250% 16-12/05/2028	EUR	4 700 551	0.44	3 200 000	VONOVIA SE 1.875% 22-28/06/2028	EUR	2 953 084	0.27
5 771 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	6 066 561	0.56		<i>Italy</i>		<i>47 504 942</i>	<i>4.43</i>
5 000 000	BARCLAYS PLC 4.918% 23-08/08/2030	EUR	5 204 454	0.48	1 000 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	869 385	0.08
1 000 000	BRITISH SKY BROADCASTING 2.500% 14-15/09/2026	EUR	984 829	0.09	1 055 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	1 110 904	0.10
5 838 000	BRITISH TELECOMM 1.500% 17-23/06/2027	EUR	5 517 770	0.51	2 759 000	AUTOSTRADA PER L 5.125% 23-14/06/2033	EUR	2 883 255	0.27
3 000 000	BRITISH TELECOMM 2.750% 22-30/08/2027	EUR	2 962 840	0.28	4 865 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	5 009 410	0.47
5 000 000	DIAGEO FIN PLC 1.875% 20-27/03/2027	EUR	4 836 011	0.45	3 558 000	ENI SPA 3.625% 23-19/05/2027	EUR	3 609 869	0.34
2 400 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	2 322 024	0.22	4 238 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	4 345 784	0.40
2 000 000	LINDE PLC 3.375% 23-12/06/2029	EUR	2 053 544	0.19	10 000 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	10 647 929	0.99
3 011 000	NATIONAL GRID PLC 3.875% 23-16/01/2029	EUR	3 092 259	0.29	5 000 000	SNAM 0.750% 20-17/06/2030	EUR	4 246 053	0.40
2 906 000	NATIONAL GRID PLC 4.275% 23-16/01/2035	EUR	3 001 802	0.28	5 000 000	SNAM 3.375% 22-05/12/2026	EUR	5 036 376	0.47
3 124 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	2 938 699	0.27	4 385 000	SNAM 4.000% 23-27/11/2029	EUR	4 515 226	0.42
7 889 000	RECKITT BEN TREASURY 3.625% 23-14/09/2028	EUR	8 154 944	0.76	2 520 000	TERNA RETE 3.625% 23-21/04/2029	EUR	2 570 471	0.24
5 069 000	SMITH & NEPHEW 4.565% 22-11/10/2029	EUR	5 370 688	0.50	2 582 000	TERNA RETE 3.875% 23-24/07/2033	EUR	2 660 280	0.25
3 000 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	2 837 421	0.26		<i>Luxembourg</i>		<i>41 668 214</i>	<i>3.88</i>
1 000 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	1 038 324	0.10	4 000 000	AROUNDTOWN SA 0.375% 21-15/04/2027	EUR	3 203 732	0.30
4 000 000	VODAFONE GROUP 1.625% 19-24/11/2030	EUR	3 624 634	0.34	6 000 000	DH EUROPE 0.450% 19-18/03/2028	EUR	5 416 495	0.50
	<i>Spain</i>		<i>57 049 367</i>	<i>5.30</i>	2 000 000	EUROFINS SCIENTIFIC 4.000% 22-06/07/2029	EUR	2 024 269	0.19
5 700 000	ABERTIS INFRAEST 4.125% 23-07/08/2029	EUR	5 846 112	0.54	2 000 000	EUROFINS SCIENTIFIC 4.750% 23-06/09/2030	EUR	2 104 721	0.20
3 000 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	3 083 271	0.29	2 500 000	GRAND CITY PROPERTIES 1.375% 17-03/08/2026	EUR	2 298 388	0.21
2 000 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	2 073 718	0.19	2 609 000	HEIDELBERG MATR 4.875% 23-21/11/2033	EUR	2 778 502	0.26
5 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	5 547 678	0.52	4 000 000	MEDTRONIC GLOBAL 1.125% 19-07/03/2027	EUR	3 778 572	0.35
					6 000 000	MEDTRONIC GLOBAL 3.000% 22-15/10/2028	EUR	6 011 548	0.56
					3 595 000	NESTLE FIN INTL 3.500% 23-17/01/2030	EUR	3 745 414	0.35

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 795 000	NESTLE FIN INTL 3.750% 23-14/11/2035	EUR	1 915 404	0.18	11 000 000	SOCIETE GENERALE 22-06/12/2030 FRN	EUR	11 171 521	1.04
3 300 000	TRATON FIN LUX 4.500% 23-23/11/2026	EUR	3 369 018	0.31	2 000 000	SOCIETE GENERALE 23-21/11/2031 FRN	EUR	2 089 604	0.19
5 000 000	TRATON FINANCE LUXEMBOURG SA 4.000% 23-16/09/2025	EUR	5 022 151	0.47	4 200 000	SOGECAP SA 23-16/05/2044 FRN	EUR	4 532 591	0.42
	<i>Sweden</i>		<i>21 361 955</i>	<i>1.99</i>		<i>The Netherlands</i>		<i>37 649 650</i>	<i>3.51</i>
2 500 000	MOLNLYCKE HLD 1.875% 17-28/02/2025	EUR	2 440 853	0.23	2 000 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	1 730 780	0.16
1 600 000	MOLNLYCKE HLD 4.250% 23-08/09/2028	EUR	1 640 311	0.15	13 600 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	13 989 136	1.30
2 025 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	2 099 031	0.20	2 500 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	2 117 881	0.20
5 964 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	6 084 056	0.57	4 000 000	ING GROEP NV 23/05/2029 FRN	EUR	4 120 150	0.38
4 000 000	SWEDEBANK AB 4.250% 23-11/07/2028	EUR	4 107 907	0.38	5 000 000	NATURGY FINANCE 21-23/02/2170 FRN	EUR	4 550 432	0.42
4 900 000	VOLVO TREAS AB 3.875% 23-29/08/2026	EUR	4 989 797	0.46	2 000 000	NN GROUP NV 23-03/11/2043 FRN	EUR	2 130 190	0.20
	<i>Denmark</i>		<i>9 677 501</i>	<i>0.90</i>	2 000 000	TELEFONICA EUROP 23-07/09/2172 FRN	EUR	2 131 440	0.20
1 807 000	CARLSBERG BREW 3.500% 23-26/11/2026	EUR	1 828 368	0.17	1 500 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	1 456 870	0.14
1 886 000	CARLSBERG BREW 4.000% 23-05/10/2028	EUR	1 953 223	0.18	1 000 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	914 575	0.09
1 141 000	CARLSBERG BREW 4.250% 23-05/10/2033	EUR	1 213 158	0.11	2 500 000	VOLKSWAGEN INTFN 22-28/12/2170 FRN	EUR	2 338 394	0.22
4 530 000	NYKREDIT 4.625% 23-19/01/2029	EUR	4 682 752	0.44	2 000 000	VOLKSWAGEN INTFN 23-06/09/2172 FRN	EUR	2 169 802	0.20
	<i>Japan</i>		<i>9 366 104</i>	<i>0.88</i>		<i>Spain</i>		<i>34 152 445</i>	<i>3.17</i>
2 500 000	ASAHI GROUP 0.541% 20-23/10/2028	EUR	2 205 336	0.21	7 000 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	7 224 957	0.67
3 000 000	NTT FINANCE 0.399% 21-13/12/2028	EUR	2 662 005	0.25	5 000 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	5 196 432	0.48
4 607 000	TAKEDA PHARM 2.250% 18-21/11/2026	EUR	4 498 763	0.42	3 200 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	3 235 500	0.30
	<i>Ireland</i>		<i>7 646 062</i>	<i>0.71</i>	4 000 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	4 097 028	0.38
6 500 000	RYANAIR DAC 0.875% 21-25/05/2026	EUR	6 129 884	0.57	1 300 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	1 361 687	0.13
1 500 000	VODAFONE INT FIN 4.000% 23-10/02/2043	EUR	1 516 178	0.14	2 000 000	BANKINTER SA 23-13/09/2031 FRN	EUR	2 094 106	0.19
	<i>Canada</i>		<i>6 956 401</i>	<i>0.65</i>	1 000 000	CAIXABANK 22-23/02/2033 FRN	EUR	1 056 287	0.10
1 400 000	MERCEDES-BENZ CA FIN 3.000% 22-23/02/2027	EUR	1 400 936	0.13	2 000 000	CAIXABANK 23-19/07/2029 FRN	EUR	2 090 355	0.19
3 532 000	ROYAL BANK OF CANADA 4.125% 23-05/07/2028	EUR	3 643 285	0.34	2 500 000	CAIXABANK 23-30/05/2034 FRN	EUR	2 641 329	0.25
2 000 000	TOTAL CAP CANADA 2.125% 14-18/09/2029	EUR	1 912 180	0.18	5 800 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	5 154 764	0.48
	<i>Belgium</i>		<i>4 596 144</i>	<i>0.43</i>		<i>Italy</i>		<i>23 809 779</i>	<i>2.21</i>
1 774 000	AB INBEV SA/NV 1.125% 19-01/07/2027	EUR	1 673 375	0.16	2 584 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	2 703 784	0.25
3 190 000	AB INBEV SA/NV 1.650% 19-28/03/2031	EUR	2 922 769	0.27	3 906 000	CREDITO EMILIANO 23-26/03/2030 FRN	EUR	4 028 087	0.37
	<i>Mexico</i>		<i>4 173 395</i>	<i>0.39</i>	9 500 000	ENEL SPA 21-31/12/2061 FRN	EUR	8 281 391	0.77
3 500 000	AMERICA MOVIL SA 0.750% 19-26/06/2027	EUR	3 218 565	0.30	3 015 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	3 102 454	0.29
1 000 000	AMERICA MOVIL SA 2.125% 16-10/03/2028	EUR	954 830	0.09	5 460 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	5 694 063	0.53
	<i>Finland</i>		<i>2 716 588</i>	<i>0.25</i>		<i>Germany</i>		<i>23 220 754</i>	<i>2.16</i>
2 633 000	NORDEA BANK ABP 4.125% 23-05/05/2028	EUR	2 716 588	0.25	5 500 000	BERTELSMANN SE 15-23/04/2075 FRN	EUR	5 234 286	0.49
	Floating rate bonds		271 948 424	25.31	4 200 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	4 110 103	0.38
	<i>France</i>		<i>41 362 993</i>	<i>3.85</i>	3 000 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	3 195 460	0.30
2 000 000	ACCOR 23-11/04/2172 FRN	EUR	2 169 646	0.20	2 400 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	2 519 271	0.23
1 000 000	AXA SA 23-11/07/2043 FRN	EUR	1 069 568	0.10	3 300 000	DEUTSCHE BANK AG 22-05/09/2030 FRN	EUR	3 405 240	0.32
5 000 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	4 524 058	0.42	2 000 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	1 878 874	0.17
5 000 000	BNP PARIBAS 22-11/07/2030 FRN	EUR	4 307 107	0.40	3 000 000	DEUTSCHE BANK AG 22-24/06/2032 FRN	EUR	2 877 520	0.27
3 000 000	BNP PARIBAS 23-13/11/2032 FRN	EUR	3 180 560	0.30		<i>United States of America</i>		<i>14 899 684</i>	<i>1.39</i>
1 300 000	BNP PARIBAS 23-26/09/2032 FRN	EUR	1 360 589	0.13	2 500 000	BANK OF AMERICA CORP 20-26/10/2031 FRN	EUR	2 047 433	0.19
600 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	596 177	0.06	2 000 000	JPMORGAN CHASE 17-18/05/2028 FRN	EUR	1 888 299	0.18
1 500 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	1 511 722	0.14	2 500 000	JPMORGAN CHASE 23-13/11/2031 FRN	EUR	2 635 039	0.25
2 000 000	ENGIE 20-31/12/2060 FRN	EUR	1 752 849	0.16	3 000 000	MORGAN STANLEY 22-25/10/2028 FRN	EUR	3 138 917	0.29
2 200 000	MUTUELLE ASSUR 21-21/06/2052 FRN	EUR	1 690 640	0.16	5 000 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	5 189 996	0.48
1 500 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 406 361	0.13					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Switzerland</i>				
5 593 000	CREDIT SUISSE 22-01/03/2029 FRN	EUR	6 440 534	0.60
5 518 000	UBS GROUP 22-15/06/2027 FRN	EUR	5 400 104	0.50
2 200 000	UBS GROUP 23-17/03/2032 FRN	EUR	2 315 037	0.22
<i>Ireland</i>				
2 942 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	3 160 563	0.29
2 000 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	2 159 255	0.20
1 000 000	BANK OF IRELAND 22-01/03/2033 FRN	EUR	1 079 726	0.10
7 216 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	7 494 665	0.70
<i>Denmark</i>				
8 179 000	DANSKE BANK A/S 23-09/11/2028 FRN	EUR	8 436 416	0.79
4 000 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	4 160 220	0.39
<i>Norway</i>				
6 038 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	6 343 230	0.59
5 739 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	5 929 705	0.55
<i>United Kingdom</i>				
5 500 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	5 066 119	0.47
2 000 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	2 119 322	0.20
3 000 000	HSBC HOLDINGS 23-10/03/2032 FRN	EUR	3 170 898	0.30
1 000 000	VODAFONE GROUP 20-27/08/2080 FRN	EUR	893 228	0.08
<i>Portugal</i>				
4 000 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	3 732 606	0.35
2 300 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	2 361 930	0.22
3 500 000	EDP SA 21-14/03/2082 FRN	EUR	2 940 315	0.27
<i>Belgium</i>				
3 300 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 161 649	0.29
4 800 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	4 928 603	0.46
<i>Greece</i>				
5 764 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	6 042 550	0.56
<i>Austria</i>				
3 900 000	ERSTE GROUP 23-30/05/2030 FRN	EUR	4 043 934	0.38
<i>Finland</i>				
3 440 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	3 483 270	0.32
<i>Sweden</i>				
2 000 000	TELIA CO AB 22-21/12/2082 FRN	EUR	1 989 240	0.19
Shares/Units in investment funds			57 933 344	5.39
<i>Luxembourg</i>				
5 000.00	BNP PARIBAS FLEXI I ABS EUROPE AAA - X CAP	EUR	5 324 850	0.50
70.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	7 697 905	0.72
317 009.59	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	44 910 589	4.17
Total securities portfolio			1 032 630 454	96.13

BNP PARIBAS FUNDS Euro Defensive Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
France									
190 135	AXA SA	EUR	5 607 081	2.60	196 547	ASSICURAZIONI GENERALI	EUR	3 755 030	1.74
97 859	BNP PARIBAS	EUR	6 124 995	2.84	517 036	ENEL SPA	EUR	3 479 652	1.61
10 666	BUREAU VERITAS SA	EUR	243 931	0.11	2 002 269	INTESA SANPAOLO	EUR	5 292 998	2.45
18 651	CAPGEMINI SE	EUR	3 520 376	1.63	119 483	POSTE ITALIANE SPA	EUR	1 227 688	0.57
105 953	CARREFOUR SA	EUR	1 755 111	0.81	51 215	PRYSMIAN SPA	EUR	2 108 522	0.98
67 505	DANONE	EUR	3 961 193	1.83	Switzerland				
11 653	EIFPAGE SA	EUR	1 130 574	0.52	89 788	STMICROELECTRONICS NV	EUR	4 059 315	1.88
698	HERMES INTERNATIONAL	EUR	1 339 322	0.62	Ireland				
5 044	IPSEN	EUR	544 248	0.25	253 777	AIB GROUP PLC	EUR	984 655	0.46
26 614	LEGRAND SA	EUR	2 504 377	1.16	118 553	BANK OF IRELAND GROUP PLC	EUR	974 269	0.45
18 838	LOREAL	EUR	8 489 346	3.93	16 378	KERRY GROUP PLC - A	EUR	1 288 293	0.60
5 691	LVMH MOET HENNESSY LOUIS VUI	EUR	4 174 918	1.93	Belgium				
73 801	MICHELIN (CGDE)	EUR	2 395 580	1.11	21 203	AGEAS	EUR	833 490	0.39
323 129	ORANGE	EUR	3 329 521	1.54	36 976	KBC GROEP NV	EUR	2 171 231	1.01
6 888	PERNOD RICARD SA	EUR	1 100 358	0.51	Portugal				
26 430	PUBLICIS GROUPE	EUR	2 220 120	1.03	126 505	GALP ENERGIA SGPS SA	EUR	1 687 577	0.78
93 159	SANOFI AVENTIS	EUR	8 361 953	3.87	39 648	JERONIMO MARTINS	EUR	913 490	0.42
151 072	TOTAL SA	EUR	9 306 036	4.31	Austria				
47 572	VINCI SA	EUR	5 408 936	2.50	8 508	VERBUND AG	EUR	715 097	0.33
Germany					Finland				
7 793	ALLIANZ SE - REG	EUR	1 885 516	0.87	50 263	FORTUM OYJ	EUR	656 435	0.30
53 904	BAYERISCHE MOTOREN WERKE AG	EUR	5 432 445	2.52	Shares/Units in investment funds				
10 241	BECHTLE AG	EUR	464 839	0.22	France				
14 382	BEIERSDORF AG	EUR	1 951 637	0.90	353.68	BNP PARIBAS MOIS - ISR - X CAP	EUR	400 098	0.19
19 966	BRENNTAG AG	EUR	1 661 571	0.77	Total securities portfolio				
323 249	DEUTSCHE TELEKOM AG - REG	EUR	7 030 666	3.26	202 906 176				
188 289	E.ON SE	EUR	2 287 711	1.06	93.96				
32 985	FRESENIUS MEDICAL CARE AG	EUR	1 252 111	0.58					
22 083	GEA GROUP AG	EUR	832 308	0.39					
6 713	HANNOVER RUECK SE	EUR	1 452 022	0.67					
24 611	HENKEL AG & CO KGAA VORZUG	EUR	1 793 157	0.83					
92 577	INFINEON TECHNOLOGIES AG	EUR	3 499 411	1.62					
98 028	MERCEDES BENZ GROUP AG	EUR	6 131 651	2.84					
16 391	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	6 148 264	2.85					
18 984	SAP SE	EUR	2 647 888	1.23					
The Netherlands									
17 926	ASML HOLDING NV	EUR	12 220 155	5.65					
39 121	ASR NEDERLAND NV	EUR	1 670 467	0.77					
135 238	KONINKLIJKE AHOLD DELHAIZE	EUR	3 518 217	1.63					
674 207	KONINKLIJKE KPN NV	EUR	2 102 177	0.97					
284 209	STELLANTIS NV	EUR	6 011 020	2.78					
38 885	WOLTERS KLUWER	EUR	5 004 500	2.32					
Spain									
31 265	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	1 255 602	0.58					
8 365	AENA SA	EUR	1 372 697	0.64					
40 499	AMADEUS IT GROUP SA	EUR	2 627 575	1.22					
21 001	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	172 754	0.08					
56 743	ENAGAS SA	EUR	866 182	0.40					
72 590	ENDESA SA	EUR	1 340 011	0.62					
598 153	IBERDROLA SA	EUR	7 100 076	3.29					
150 049	INDUSTRIA DE DISENO TEXTIL	EUR	5 916 432	2.74					
50 983	RED ELECTRICA CORPORACION SA	EUR	760 157	0.35					
1 253 860	TELEFONICA SA	EUR	4 431 141	2.05					

BNP PARIBAS FUNDS Euro Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			1 434 537 289	99.49
<i>France</i>				
282 448	AIR LIQUIDE SA	EUR	49 744 742	3.45
1 040 543	ALSTOM	EUR	12 673 814	0.88
2 985 233	CREDIT AGRICOLE SA	EUR	38 366 215	2.66
257 360	ESSILORLUXOTTICA	EUR	46 736 576	3.24
63 924	KERING	EUR	25 505 676	1.77
135 011	LOREAL	EUR	60 842 707	4.22
124 694	LVMH MOET HENNESSY LOUIS VUI	EUR	91 475 518	6.33
1 262 126	MICHELIN (CGDE)	EUR	40 968 610	2.84
183 794	PERNOD RICARD SA	EUR	29 361 092	2.04
414 582	SCHNEIDER ELECTRIC SE	EUR	75 362 716	5.23
1 143 675	TOTAL SA	EUR	70 450 380	4.89
1 102 708	WORLDDLINE SA - W/I	EUR	17 279 434	1.20
<i>Germany</i>				
178 508	ALLIANZ SE - REG	EUR	43 190 011	3.00
149 778	DEUTSCHE BOERSE AG	EUR	27 933 597	1.94
2 530 512	DEUTSCHE TELEKOM AG - REG	EUR	55 038 636	3.82
209 248	INFINEON TECHNOLOGIES AG	EUR	7 909 574	0.55
489 019	SIEMENS AG - REG	EUR	83 094 108	5.76
211 253	SYMRISE AG	EUR	21 049 249	1.46
<i>The Netherlands</i>				
173 068	ASML HOLDING NV	EUR	117 980 455	8.17
1 527 958	PROSUS NV	EUR	41 231 947	2.86
1 384 139	UNIVERSAL MUSIC GROUP NV	EUR	35 724 628	2.48
<i>Spain</i>				
457 931	AMADEUS IT GROUP SA	EUR	29 710 563	2.06
12 905 130	BANCO SANTANDER SA	EUR	48 774 939	3.38
2 093 448	GRIFOLS SA	EUR	32 354 239	2.24
<i>Finland</i>				
1 235 156	NESTE OYJ	EUR	39 784 375	2.76
1 823 638	NORDEA BANK ABP	EUR	20 472 160	1.42
892 251	SAMPO OYJ - A	EUR	35 342 062	2.45
<i>Switzerland</i>				
347 618	DSM-FIRMENICH AG	EUR	31 980 856	2.22
1 010 092	STMICROELECTRONICS NV	EUR	45 666 259	3.17
<i>Italy</i>				
17 400 024	INTESA SANPAOLO	EUR	45 996 963	3.19
<i>United Kingdom</i>				
87 011	LINDE PLC	EUR	32 137 513	2.23
<i>Belgium</i>				
507 430	ANHEUSER - BUSCH INBEV SA/NV	EUR	29 644 061	2.06
<i>Luxembourg</i>				
458 385	EUROFINS SCIENTIFIC	EUR	27 035 547	1.88
<i>Portugal</i>				
1 029 430	JERONIMO MARTINS	EUR	23 718 067	1.64
Shares/Units in investment funds			4 276 624	0.30
<i>Luxembourg</i>				
34 698.35	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	4 276 624	0.30
Total securities portfolio			1 438 813 913	99.79

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			231 127 145	75.76					
<i>France</i>					<i>United Kingdom</i>				
3 400 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	3 622 477	1.19	2 635 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	2 710 383	0.89
1 500 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	1 699 627	0.56	5 400 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	5 224 554	1.71
1 000 000	ALSTOM S 0.000% 21-11/01/2029	EUR	820 840	0.27	5 300 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	4 878 606	1.60
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	485 499	0.16	4 400 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	4 468 805	1.46
2 300 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	2 188 630	0.72	2 509 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	2 605 155	0.85
3 000 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	3 058 549	1.00	<i>The Netherlands</i>				
1 700 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	1 863 438	0.61	530 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	524 814	0.17
1 400 000	DASSAULT SYSTEME 0.000% 19-16/09/2024	EUR	1 363 105	0.45	1 900 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	1 931 105	0.63
21 889 224	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	21 578 355	7.06	3 300 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	3 080 184	1.01
18 631 720	FRANCE O.A.T. I/L 0.250% 13-25/07/2024	EUR	18 509 265	6.06	2 053 000	HM FINANCE 4.875% 23-25/10/2031	EUR	2 191 231	0.72
2 100 000	IMERYS SA 4.750% 23-29/11/2029	EUR	2 133 147	0.70	3 306 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	3 471 763	1.14
1 843 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	1 889 224	0.62	1 000 000	REPSOL INTERNATIONAL FINANCE 0.125% 20-05/10/2024	EUR	972 877	0.32
500 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	521 387	0.17	1 061 000	SCHLUMBERGER FIN 0.000% 19-15/10/2024	EUR	1 028 833	0.34
2 399 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 521 503	0.83	3 237 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	3 414 620	1.12
4 973 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	4 997 084	1.64	<i>Finland</i>				
3 275 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	3 464 169	1.14	1 469 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	1 413 317	0.46
3 200 000	THALES SA 4.250% 23-18/10/2031	EUR	3 397 993	1.11	2 000 000	NOKIA OYJ 3.125% 20-15/05/2028	EUR	1 953 312	0.64
<i>Germany</i>					<i>Japan</i>				
35 968 896	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	35 377 615	11.59	249 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	241 676	0.08
4 753 920	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	4 782 612	1.57	4 700 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	4 513 241	1.48
2 800 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	2 694 375	0.88	<i>Sweden</i>				
462 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	451 625	0.15	4 181 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	3 859 592	1.27
1 900 000	METRO AG 1.500% 15-19/03/2025	EUR	1 841 253	0.60	<i>Ireland</i>				
<i>Italy</i>					3 200 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	2 998 008	0.98
1 400 000	AEROPORTI ROMA 4.875% 23-10/07/2033	EUR	1 472 921	0.48	800 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	786 590	0.26
4 292 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	4 489 605	1.47	<i>Belgium</i>				
1 293 000	HERA SPA 4.250% 23-20/04/2033	EUR	1 340 361	0.44	2 000 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	1 969 610	0.65
17 140 160	ITALY BTPS 0.650% 20-15/05/2026	EUR	16 882 544	5.53	<i>Denmark</i>				
<i>United States of America</i>					1 887 000	CARLSBERG BREW 4.000% 23-05/10/2028	EUR	1 954 258	0.64
2 400 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	2 367 507	0.78	<i>Spain</i>				
223 000	BOOKING HLDS INC 4.500% 22-15/11/2031	EUR	242 724	0.08	1 240 940	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	1 241 763	0.41
6 598 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	6 780 629	2.22	<i>Greece</i>				
1 159 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	1 211 646	0.40	7 040 000	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	18 103	0.01
3 200 000	GENERAL ELECTRIC CO 0.875% 17-17/05/2025	EUR	3 090 706	1.01	Floating rate bonds				
3 500 000	GENERAL ELECTRIC CO 1.500% 17-17/05/2029	EUR	3 233 103	1.06	<i>France</i>				
3 350 000	GENERAL MOTORS FIN 4.500% 23-22/11/2027	EUR	3 468 606	1.14	4 800 000	ACCOR 19-31/12/2059 FRN	EUR	4 668 408	1.53
2 473 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	2 561 415	0.84	4 000 000	ACCOR 23-11/04/2172 FRN	EUR	4 339 291	1.42
338 000	TOYOTA MTR CREDIT 4.050% 23-13/09/2029	EUR	354 367	0.12	3 000 000	BNP PARIBAS 85-29/10/2049 FRN	EUR	2 100 000	0.69
					1 800 000	RCI BANQUE 17-04/11/2024 FRN	EUR	1 801 966	0.59
					1 500 000	RCI BANQUE 18-12/03/2025 FRN	EUR	1 497 752	0.49
					688 000	TOTAL SE 21-31/12/2061 FRN	EUR	614 927	0.20
					<i>Italy</i>				
					4 650 000	INTESA SANPAOLO 23-16/11/2025 FRN	EUR	4 659 208	1.53
					4 300 000	ITALY CCTS EU 22-15/10/2030 FRN	EUR	4 232 390	1.39
					1 400 000	ITALY CCTS EU 23-15/10/2028 FRN	EUR	1 404 371	0.46
					2 800 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	2 729 382	0.89

BNP PARIBAS FUNDS Euro Flexible Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>8 777 155</i>	<i>2.88</i>
1 337 000	ABB FINANCE BV 22-31/03/2024 FRN	EUR	1 338 704	0.44
3 800 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	3 822 529	1.25
3 600 000	ING BANK NV 23-02/10/2026 FRN	EUR	3 615 922	1.19
	<i>Ireland</i>		<i>6 916 638</i>	<i>2.27</i>
6 900 000	FCA BANK IE 22-24/03/2024 FRN	EUR	6 916 638	2.27
	<i>United Kingdom</i>		<i>5 289 253</i>	<i>1.73</i>
3 600 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	3 360 430	1.10
2 000 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	1 928 823	0.63
	<i>Canada</i>		<i>3 184 375</i>	<i>1.04</i>
3 178 000	TORONTO DOMINION BANK 23-21/07/2025 FRN	EUR	3 184 375	1.04
	<i>Germany</i>		<i>3 006 258</i>	<i>0.99</i>
3 000 000	LB BADEN-WUERT 23-28/11/2025 FRN	EUR	3 006 258	0.99
	<i>United States of America</i>		<i>2 004 920</i>	<i>0.66</i>
2 000 000	GOLDMAN SACHS GP 21-23/09/2027 FRN	EUR	2 004 920	0.66
	Shares/Units in investment funds		6 299 565	2.06
	<i>France</i>		<i>6 169 005</i>	<i>2.02</i>
260.00	BNP PARIBAS MONEY 3M - IC	EUR	6 169 005	2.02
	<i>Luxembourg</i>		<i>130 560</i>	<i>0.04</i>
500.00	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - I - CAP	EUR	130 560	0.04
	Total securities portfolio		294 653 004	96.58

BNP PARIBAS FUNDS Euro Government Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Slovakia</i>		<i>18 780 374</i>	<i>1.03</i>
7 220 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	4 955 447	0.27
13 343 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	13 824 927	0.76
	<i>Estonia</i>		<i>689 212</i>	<i>0.04</i>
832 000	REPUBLIC OF ESTONIA 0.125% 20-10/06/2030	EUR	689 212	0.04
	<i>Greece</i>		<i>11 846</i>	<i>0.00</i>
4 606 900	HELLENIC REPUBLIC 0.000% 12-15/10/2042	EUR	11 846	0.00
	Shares/Units in investment funds		48 076 220	2.63
	<i>France</i>		<i>48 076 220</i>	<i>2.63</i>
80.20	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	48 076 220	2.63
	Total securities portfolio		1 790 551 133	97.96

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			364 757 632	64.76					
<i>United Kingdom</i>									
5 223 000	ALLWYN ENTERTAIN 7.250% 23-30/04/2030	EUR	5 484 150	0.97	2 779 000	BOELS TOPHOLD 6.250% 23-15/02/2029	EUR	2 894 933	0.51
5 447 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	5 815 530	1.03	3 317 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	3 040 887	0.54
6 270 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	5 917 458	1.05	3 050 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	2 684 174	0.48
1 484 091	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	1 800 188	0.32	2 488 000	IPD 3 BV 8.000% 23-15/06/2028	EUR	2 650 883	0.47
5 025 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	5 765 385	1.02	3 257 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	3 405 047	0.60
4 100 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	4 652 804	0.83	1 950 000	Q-PARK HOLDING 1.500% 20-01/03/2025	EUR	1 909 050	0.34
4 197 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	4 631 773	0.82	3 319 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	3 063 437	0.54
4 500 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	4 779 228	0.85	8 869 000	TEVA PHARM FNC 7.375% 23-15/09/2029	EUR	9 686 809	1.73
4 350 000	HEATHROW FINANCE PLC 4.125% 19-01/09/2029	GBP	4 330 389	0.77	1 000 000	TEVA PHARMACEUTICAL FNC 1.875% 15-31/03/2027	EUR	908 370	0.16
3 940 000	INEOS FINANCE PL 2.125% 17-15/11/2025	EUR	3 802 568	0.68	1 600 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	1 546 000	0.27
4 200 000	IRON MOUNTAIN UK 3.875% 17-15/11/2025	GBP	4 651 833	0.83	1 463 000	VZ SECURED FINAN 3.500% 22-15/01/2032	EUR	1 287 798	0.23
4 118 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	4 100 734	0.73	1 879 000	ZIGGO 3.375% 20-28/02/2030	EUR	1 583 337	0.28
5 500 000	MARKET BIDCO FIN 5.500% 22-04/11/2027	GBP	5 590 656	0.99	<i>France</i>				
6 050 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	6 760 957	1.20	1 700 000	ALTICE FRANCE 11.500% 24-01/02/2027	EUR	1 703 339	0.30
3 400 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	3 938 319	0.70	3 650 000	ALTICE FRANCE 4.250% 21-15/10/2029	EUR	2 885 286	0.51
3 175 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	3 196 617	0.57	6 000 000	CGG SA 7.750% 21-01/04/2027	EUR	5 499 375	0.98
2 754 000	RAC BOND CO 8.250% 23-06/11/2028	GBP	3 415 882	0.61	2 000 000	CROWN EUROPEAN 2.625% 16-30/09/2024	EUR	1 971 699	0.35
3 500 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	3 450 417	0.61	1 200 000	CROWN EUROPEAN 5.000% 23-15/05/2028	EUR	1 242 992	0.22
4 919 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	4 484 972	0.80	1 600 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	1 475 387	0.26
3 080 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	3 688 920	0.65	2 000 000	ERAMET 7.000% 23-22/05/2028	EUR	2 033 658	0.36
7 425 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	5 921 438	1.05	1 211 000	FAURECIA 7.250% 22-15/06/2026	EUR	1 281 553	0.23
<i>Italy</i>					2 800 000	QUATRIM 5.875% 19-15/01/2024	EUR	2 333 625	0.41
3 555 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	3 501 675	0.62	675 000	QUATRIM 5.875% 19-15/01/2024	EUR	562 570	0.10
3 859 000	LOTTO SPA/ROMA 7.125% 23-01/06/2028	EUR	4 060 036	0.72	3 750 000	REXEL SA 5.250% 23-15/09/2030	EUR	3 906 544	0.69
6 232 000	NEXI 2.125% 21-30/04/2029	EUR	5 491 950	0.98	7 800 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	7 837 663	1.39
4 541 000	PIAGGIO & C 6.500% 23-05/10/2030	EUR	4 764 482	0.85	<i>Luxembourg</i>				
6 000 000	TELECOM ITALIA 2.750% 19-15/04/2025	EUR	5 832 740	1.04	1 500 000	B&M EUROPEAN 8.125% 23-15/11/2030	GBP	1 838 712	0.33
6 584 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	6 999 472	1.24	3 050 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	2 931 961	0.52
6 532 000	TELECOM ITALIA 7.875% 23-31/07/2028	EUR	7 246 709	1.29	2 303 000	CIRSA FINANCE IN 4.500% 21-15/03/2027	EUR	2 211 291	0.39
656 000	TIM SPA 4.000% 19-11/04/2024	EUR	652 210	0.12	6 846 000	CIRSA FINANCE IN 7.875% 23-31/07/2028	EUR	7 127 640	1.27
2 317 000	WEBUILD SPA 3.875% 22-28/07/2026	EUR	2 266 388	0.40	2 496 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	2 019 028	0.36
5 331 000	WEBUILD SPA 7.000% 23-27/09/2028	EUR	5 556 395	0.99	4 575 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	3 799 858	0.67
<i>Germany</i>					4 792 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	3 057 281	0.54
4 000 000	BLITZ 6.000% 18-30/07/2026	EUR	3 505 670	0.62	3 692 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	3 044 208	0.54
5 040 000	CHEPLAPHARM ARZN 7.500% 23-15/05/2030	EUR	5 359 736	0.95	3 919 000	STENA INTERNATIO 7.250% 23-15/02/2028	EUR	4 144 519	0.74
6 800 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	6 720 667	1.19	<i>United States of America</i>				
600 000	GRUENENTHAL GMBH 6.750% 23-15/05/2030	EUR	634 961	0.11	7 231 000	APL LTD 8.000% 94-15/01/2024	USD	6 628 880	1.18
8 100 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	6 902 369	1.23	5 650 000	ARDAGH METAL PAC 3.000% 21-01/09/2029	EUR	4 535 877	0.81
7 370 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	7 569 137	1.34	2 567 000	BANFF MERGER SUB 8.375% 18-01/09/2026	EUR	2 542 742	0.45
4 400 000	TECHEM VERWALTUNG 2.000% 20-15/07/2025	EUR	4 297 857	0.76	2 350 000	BOXER PARENT CO 6.500% 20-02/10/2025	EUR	2 351 983	0.42
4 120 000	TUI CRUISES GMBH 6.500% 21-15/05/2026	EUR	4 058 447	0.72	2 300 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	1 994 372	0.35
					3 177 000	COTY INC 5.750% 23-15/09/2028	EUR	3 335 846	0.59
					2 000 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	1 969 349	0.35
					4 996 000	KRONOS INTERNATIONAL INC 3.750% 17-15/09/2025	EUR	4 755 568	0.84
					2 058 000	ORGANON FIN 1 2.875% 21-30/04/2028	EUR	1 881 353	0.33

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro High Yield Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Spain</i>					<i>17 951 517</i>				
1 715 000	EDREAMS ODIGEO S 5.500% 22-15/07/2027	EUR	1 705 996	0.30	2 500 000	VEOLIA ENVRNMT 20-20/04/2169 FRN	EUR	2 232 159	0.40
6 082 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	5 544 681	0.98	3 000 000	VEOLIA ENVRNMT 21-31/12/2061 FRN	EUR	2 679 975	0.48
5 900 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	5 756 984	1.02	5 000 000	VEOLIA ENVRNMT 23-22/02/2172 FRN	EUR	5 244 534	0.93
5 184 903	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	4 943 856	0.88	<i>United Kingdom</i>				
<i>Canada</i>					<i>8 650 541</i>				
8 750 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	8 650 541	1.54	2 800 000	BARCLAYS PLC 23-15/06/2171 FRN	GBP	3 216 165	0.57
<i>Ireland</i>					<i>7 966 688</i>				
4 674 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	4 159 860	0.74	2 547 000	CENTRICA PLC 15-10/04/2075 FRN	GBP	2 893 233	0.51
3 687 000	ENERGIA GROUP 6.875% 23-31/07/2028	EUR	3 806 828	0.68	5 400 000	HSBC HOLDINGS 4.750% 17-31/12/2049 FRN	EUR	4 873 060	0.87
<i>Sweden</i>					<i>5 970 974</i>				
5 677 000	VERISURE HOLDING 7.125% 23-01/02/2028	EUR	5 970 974	1.06	2 348 000	MARKS & SPENCER 19-10/07/2027 FRN	GBP	2 611 243	0.46
<i>Jersey Island</i>					<i>4 053 321</i>				
3 350 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	4 053 321	0.72	4 700 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	5 266 943	0.94
<i>Poland</i>					<i>3 288 472</i>				
3 550 000	INPOST SA 2.250% 21-15/07/2027	EUR	3 288 472	0.58	7 392 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	7 898 155	1.40
<i>Austria</i>					<i>3 081 871</i>				
2 850 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	3 081 871	0.55	2 700 000	VODAFONE GROUP 23-30/08/2086 FRN	GBP	3 319 435	0.59
<i>Norway</i>					<i>2 474 143</i>				
2 500 000	ADEVINTA ASA 2.625% 20-15/11/2025	EUR	2 474 143	0.44	<i>Italy</i>				
<i>Romania</i>					<i>1 559 584</i>				
1 600 000	RCS & RDS SA 2.500% 20-05/02/2025	EUR	1 559 584	0.28	4 591 000	ENEL SPA 23-16/07/2171 FRN	EUR	4 793 232	0.85
<i>Portugal</i>					<i>594 518</i>				
600 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	594 518	0.11	2 500 000	ENI SPA 20-31/12/2060 FRN	EUR	2 280 879	0.40
Convertible bonds					3 744 640				
<i>Austria</i>					<i>3 744 640</i>				
4 000 000	AMS AG 0.000% 18-05/03/2025 CV	EUR	3 744 640	0.66	7 935 000	ENI SPA 21-31/12/2061 FRN	EUR	6 779 167	1.20
Floating rate bonds					178 296 853				
<i>The Netherlands</i>					<i>55 449 529</i>				
2 900 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	2 778 328	0.49	3 600 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	3 701 691	0.66
8 200 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	7 460 391	1.32	<i>Portugal</i>				
2 600 000	ABN AMRO BANK NV 20-31/12/2060 FRN	EUR	2 481 161	0.44	10 000 000	EDP SA 23/04/2083 FRN	EUR	10 361 595	1.85
3 085 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	3 189 427	0.57	<i>Luxembourg</i>				
7 120 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	6 940 779	1.23	2 690 457	PAPER INDUSTRIES 23-01/09/2028 FRN	EUR	1 873 264	0.33
3 000 000	TELEFONICA EUOP 19-31/12/2049 FRN	EUR	2 976 855	0.53	7 897 000	SES 21-31/12/2061 FRN	EUR	7 153 208	1.27
6 000 000	TELEFONICA EUOP 21-31/12/2061 FRN	EUR	5 204 033	0.92	<i>Spain</i>				
2 800 000	TELEFONICA EUOP 22-23/11/2171 FRN	EUR	3 023 318	0.54	2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-21/09/2171 FRN	EUR	2 164 942	0.38
7 100 000	TELEFONICA EUOP 23-07/09/2172 FRN	EUR	7 566 612	1.34	1 400 000	BANCO SABADELL 23-18/04/2171 FRN	EUR	1 494 795	0.27
2 550 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	2 469 196	0.44	5 000 000	BANCO SANTANDER 20-31/12/2060 FRN	EUR	4 597 113	0.82
9 600 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	8 365 999	1.49	<i>Belgium</i>				
3 300 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	2 993 430	0.53	2 400 000	KBC GROUP NV 23-05/03/2172 FRN	EUR	2 548 410	0.45
<i>France</i>					<i>38 301 765</i>				
3 300 000	ACCOR 23-11/04/2172 FRN	EUR	3 579 915	0.64	2 700 000	SOLVAY SA 20-02/09/2169 FRN	EUR	2 557 069	0.45
4 600 000	BNP PARIBAS 23-11/06/2171 FRN	EUR	4 890 629	0.87	<i>Germany</i>				
3 900 000	CREDIT AGRICOLE SA 23/03/2171 FRN	EUR	4 120 747	0.73	4 400 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	4 161 960	0.74
2 000 000	ELEC DE FRANCE 13-29/12/2049 FRN	GBP	2 239 426	0.40	Other transferable securities				
6 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	5 249 040	0.93				223	0.00
7 400 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	8 065 340	1.43	Floating rate bonds				
					223				
					<i>Luxembourg</i>				
					223				
					<i>3 000 000 HELLAS II 06-31/12/2049 DFLT FRN</i>				
					0				
					<i>2 228 783 HELLAS TEL FIN 06-31/12/2049 DFLT FRN</i>				
					223				
					5 817 956				
					1.03				
					<i>Shares/Units in investment funds</i>				
					5 817 956				
					1.03				
					<i>Luxembourg</i>				
					5 817 956				
					<i>47 203.93 BNP PARIBAS INSTICASH EUR 1D - X CAP</i>				
					5 817 956				
					1.03				
					Total securities portfolio				
					552 617 304				
					98.11				

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			212 223 600	65.99					
<i>United Kingdom</i>									
500 000	BAA SH PLC 5.750% 14-03/03/2025	GBP	571 764	0.18	1 000 000	CT INVESTMENT 5.500% 21-15/04/2026	EUR	990 575	0.31
1 500 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	1 601 486	0.50	3 800 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	3 755 667	1.17
1 500 000	BELLIS ACQUISITI 4.500% 21-16/02/2026	GBP	1 633 563	0.51	1 000 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	962 277	0.30
494 318	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	599 603	0.19	500 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	485 679	0.15
2 400 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	2 753 617	0.86	349 000	GRUENTHAL GMBH 3.625% 21-15/11/2026	EUR	343 635	0.11
1 050 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	1 191 572	0.37	6 405 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	6 578 063	2.04
2 678 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	2 955 418	0.92	2 500 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	2 441 964	0.76
1 000 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	1 062 051	0.33	2 950 000	TUI CRUISES GMBH 6.500% 21-15/05/2026	EUR	2 905 927	0.90
1 930 000	HEATHROW FINANCE 4.750% 18-01/03/2024	GBP	2 218 464	0.69	1 900 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	1 958 034	0.61
1 500 000	INEOS FINANCE PL 2.125% 17-15/11/2025	EUR	1 447 678	0.45	<i>The Netherlands</i>				
1 400 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	1 291 386	0.40	1 071 000	BOELS TOPHOLD 6.250% 23-15/02/2029	EUR	1 115 679	0.35
2 279 000	IRON MOUNTAIN UK 3.875% 17-15/11/2025	GBP	2 524 173	0.78	2 000 000	CONSTELLIUM NV 4.250% 17-15/02/2026	EUR	1 987 186	0.62
1 000 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	995 807	0.31	1 900 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	1 672 109	0.52
3 400 000	MARKET BIDCO FIN 5.500% 22-04/11/2027	GBP	3 456 042	1.07	1 000 000	ING GROEP NV 6.500% 15-29/12/2049	USD	885 608	0.28
1 300 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	1 452 768	0.45	500 000	IPD 3 BV 8.000% 23-15/06/2028	EUR	532 734	0.17
2 000 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	2 316 658	0.72	1 054 000	NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	1 010 852	0.31
1 600 000	PUNCH FINANCE 6.125% 21-30/06/2026	GBP	1 709 282	0.53	1 344 000	OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	1 325 522	0.41
1 125 000	RAC BOND CO 5.250% 21-04/11/2027	GBP	1 132 660	0.35	1 036 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	1 083 091	0.34
2 000 000	STONEGATE PUB 8.250% 20-31/07/2025	GBP	2 251 595	0.70	1 700 000	PPF ARENA 1 B 2.125% 19-31/01/2025	EUR	1 659 108	0.52
1 500 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	1 478 750	0.46	800 000	Q-PARK HOLDING 1.500% 20-01/03/2025	EUR	783 200	0.24
850 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	1 018 046	0.32	2 800 000	SUMMER BIDCO 0.000% 19-15/11/2025	EUR	3 512 812	1.09
108 480	UNIQUE PUB FIN 7.395% 99-28/03/2024	GBP	123 739	0.04	5 130 000	TEVA PHARM FNC 6.000% 20-31/01/2025	EUR	5 172 938	1.60
3 750 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	2 990 625	0.93	800 000	TEVA PHARMACEUTICAL 7.125% 20-31/01/2025	USD	727 434	0.23
1 200 000	VIRGIN MEDIA SEC 5.000% 17-15/04/2027	GBP	1 345 923	0.42	1 300 000	TRIVIUM PACK FIN 3.750% 19-15/08/2026	EUR	1 256 125	0.39
<i>France</i>					<i>Luxembourg</i>				
1 000 000	ALTICE FRANCE 2.500% 19-15/01/2025	EUR	962 167	0.30	2 316 000	ALBION FINANCING 5.250% 21-15/10/2026	EUR	2 309 728	0.72
1 800 000	ALTICE FRANCE 5.875% 18-01/02/2027	EUR	1 596 010	0.50	3 000 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	2 883 896	0.90
2 800 000	ATOS SE 1.750% 18-07/05/2025	EUR	2 117 668	0.66	1 100 000	CIRSA FINANCE IN 10.375% 22-30/11/2027	EUR	1 197 281	0.37
959 000	BANIJAY ENTERTAI 7.000% 23-01/05/2029	EUR	1 009 838	0.31	2 000 000	CIRSA FINANCE IN 4.750% 19-22/05/2025	EUR	1 997 492	0.62
1 600 000	BANIJAY GROUP 6.500% 20-01/03/2026	EUR	1 594 663	0.50	800 000	CONS ENERGY FIN 6.500% 18-15/05/2026	USD	660 481	0.21
2 050 000	CGG SA 7.750% 21-01/04/2027	EUR	1 878 953	0.58	2 500 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	2 076 425	0.65
2 500 000	CGG SA 8.750% 21-01/04/2027	USD	2 054 678	0.64	1 874 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	1 195 606	0.37
2 166 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	1 997 305	0.62	2 385 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	1 966 532	0.61
1 200 000	ERAMET 5.875% 19-21/05/2025	EUR	1 208 513	0.38	1 500 000	LHMC FINCO 2 7.250% 19-02/10/2025	EUR	1 485 643	0.46
1 380 000	FAURECIA 7.250% 22-15/06/2026	EUR	1 460 399	0.45	600 000	STENA INTERNATIO 3.750% 20-01/02/2025	EUR	594 242	0.18
3 000 000	ILIAD HOLDING 5.125% 21-15/10/2026	EUR	2 982 811	0.93	2 048 000	STENA INTERNATIO 7.250% 23-15/02/2028	EUR	2 165 852	0.67
1 002 000	QUATRIM 5.875% 19-15/01/2024	EUR	835 104	0.26	<i>Italy</i>				
459 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	485 513	0.15	2 000 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	1 970 000	0.61
1 000 000	TEREOS FIN GROUP 7.500% 20-30/10/2025	EUR	1 018 275	0.32	939 000	LOTTOMATICA SPA 9.750% 22-30/09/2027	EUR	1 014 398	0.32
1 400 000	VALEO SA 5.375% 22-28/05/2027	EUR	1 452 393	0.45	2 500 000	TELECOM ITALIA 3.000% 16-30/09/2025	EUR	2 434 687	0.76
5 500 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	5 526 557	1.71	2 300 000	TELECOM ITALIA 3.625% 16-25/05/2026	EUR	2 255 739	0.70
<i>Germany</i>					1 500 000	TELECOM ITALIA 5.303% 14-30/05/2024	USD	1 354 427	0.42
900 000	BLITZ 6.000% 18-30/07/2026	EUR	788 776	0.25	1 533 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	1 629 737	0.51
1 000 000	CHEPLAPHARM ARZN 3.500% 20-11/02/2027	EUR	966 551	0.30	1 500 000	TELECOM ITALIA 7.875% 23-31/07/2028	EUR	1 664 125	0.52
1 000 000	CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	973 200	0.30					

BNP PARIBAS FUNDS Euro High Yield Short Duration Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Luxembourg</i>			<i>9 845 346</i>	<i>3.05</i>
1 000 000	CIRSA FINANCE IN 23-31/07/2028 FRN	EUR	1 007 518	0.31
1 000 000	EUROFINS SCIENTIFIC 17-31/12/2049 FRN	EUR	959 684	0.30
800 000	EUROFINS SCIENTIFIC 23-24/07/2171 FRN	EUR	829 156	0.26
877 107	PAPER INDUSTRIES 23-01/09/2028 FRN	EUR	610 697	0.19
2 090 000	ROSSINI SARL 19-30/10/2025 FRN	EUR	2 090 387	0.65
4 800 000	SES 21-31/12/2061 FRN	EUR	4 347 904	1.34
<i>Spain</i>			<i>8 876 839</i>	<i>2.75</i>
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 19-31/12/2049 FRN	EUR	996 113	0.31
1 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 19-05/12/2167 FRN	USD	887 907	0.28
1 000 000	BANCO SABADELL 21-31/12/2061 FRN	EUR	946 483	0.29
2 000 000	BANCO SANTANDER 18-31/12/2049 FRN	EUR	1 848 313	0.57
1 000 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	904 495	0.28
2 000 000	CAIXABANK 17-31/12/2049 FRN	EUR	1 995 123	0.62
1 400 000	CAIXABANK 18-31/12/2049 FRN	EUR	1 298 405	0.40
<i>Germany</i>			<i>4 630 619</i>	<i>1.44</i>
1 500 000	CHEPLAPHARM ARZN 23-15/05/2030 FRN	EUR	1 534 585	0.48
1 600 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	1 544 720	0.48
1 600 000	DT LUFTHANSA AG 15-12/08/2075 FRN	EUR	1 551 314	0.48
<i>Belgium</i>			<i>2 893 200</i>	<i>0.90</i>
1 600 000	KBC GROUP NV 18-31/12/2049 FRN	EUR	1 472 606	0.46
1 500 000	SOLVAY SA 20-02/09/2169 FRN	EUR	1 420 594	0.44
Other transferable securities			2 455 152	0.77
Bonds			2 455 152	0.77
<i>Iceland</i>			<i>1 498 545</i>	<i>0.47</i>
1 500 000	TEVA PHARMACEUTICAL F 4.500% 18-01/03/2025	EUR	1 498 545	0.47
<i>The Netherlands</i>			<i>956 607</i>	<i>0.30</i>
1 000 000	UNITED GROUP BV 3.125% 20-15/02/2026	EUR	956 607	0.30
Shares/Units in investment funds			7 596 334	2.35
<i>Luxembourg</i>			<i>7 596 334</i>	<i>2.35</i>
61 632.80	BNP PARIBAS INSTICASH EUR 1D - XCAP	EUR	7 596 334	2.35
Total securities portfolio			314 469 290	97.78

BNP PARIBAS FUNDS Euro Inflation-Linked Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
			181 740 696	97.96
Bonds				
			181 740 696	97.96
<i>France</i>				
5 303 656	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	4 679 849	2.52
7 508 658	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	7 412 166	4.00
6 327 386	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	6 239 537	3.36
4 258 437	FRANCE O.A.T. 0.600% 23-25/07/2034	EUR	4 309 330	2.32
13 270 728	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	12 440 619	6.71
1 235 783	FRANCE O.A.T. I/L 0.100% 22-25/07/2053	EUR	1 076 345	0.58
2 398 469	FRANCE O.A.T. I/L 0.700% 14-25/07/2030	EUR	2 473 087	1.33
7 577 643	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	9 004 812	4.85
17 729 531	FRANCE O.A.T. I/L 1.850% 11-25/07/2027	EUR	18 751 875	10.10
13 376 019	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	16 506 972	8.90
<i>Italy</i>				
2 477 974	ITALY BTPS 0.100% 22-15/05/2033	EUR	2 121 746	1.14
5 422 397	ITALY BTPS 0.400% 19-15/05/2030	EUR	5 068 920	2.73
2 716 161	ITALY BTPS 1.500% 23-15/05/2029	EUR	2 723 825	1.47
5 885 236	ITALY BTPS 2.400% 23-15/05/2039	EUR	6 104 300	3.29
3 127 579	ITALY BTPS I/L 0.150% 21-15/05/2051	EUR	1 984 508	1.07
15 774 705	ITALY BTPS I/L 1.300% 17-15/05/2028	EUR	15 769 076	8.50
6 258 300	ITALY BTPS I/L 2.550% 09-15/09/2041	EUR	6 705 933	3.61
2 485 247	ITALY BTPS I/L 3.100% 11-15/09/2026	EUR	2 620 903	1.41
<i>Germany</i>				
10 864 355	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	10 685 760	5.76
4 461 723	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	4 450 265	2.40
7 552 790	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	7 598 375	4.10
6 281 186	BUNDESREPUBLIK DEUTSCHLAND I/L 0.500% 14-15/04/2030	EUR	6 452 590	3.48
<i>Spain</i>				
6 055 989	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	6 042 679	3.26
7 320 375	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	7 083 009	3.82
7 344 800	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	7 420 759	4.00
1 074 194	SPAIN I/L BOND 2.050% 23-30/11/2039	EUR	1 174 432	0.63
<i>United Kingdom</i>				
1 186 106	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	1 330 927	0.72
1 546 219	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	1 496 867	0.81
<i>Australia</i>				
1 359 000	AUSTRALIAN GOVERNMENT 0.750% 17-21/11/2027	AUD	1 011 869	0.55
<i>Luxembourg</i>				
1 000 000	EIB 2.125% 14-15/01/2024	EUR	999 361	0.54
Shares/Units in investment funds			541 280	0.29
<i>France</i>				
0.90	BNP PARIBAS INVEST 3 MOIS - I - C	EUR	541 280	0.29
Total securities portfolio			182 281 976	98.25

BNP PARIBAS FUNDS Euro Medium Term Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			223 173 117	85.81					
<i>France</i>									
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	869 470	0.33	3 000 000	UNEDIC 0.100% 20-25/11/2026	EUR	2 795 570	1.08
500 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	485 499	0.19	600 000	URW 4.125% 23-11/12/2030	EUR	617 476	0.24
300 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	312 650	0.12	300 000	VALEO SA 1.625% 16-18/03/2026	EUR	287 331	0.11
900 000	BPCE 1.000% 19-01/04/2025	EUR	871 908	0.34	<i>Italy</i>				
700 000	BPCE SFH 3.375% 23-13/03/2029	EUR	719 515	0.28	1 100 000	A2A SPA 1.500% 22-16/03/2028	EUR	1 029 174	0.40
300 000	CAISSE FR DE FIN 3.625% 23-17/01/2029	EUR	312 002	0.12	900 000	A2A SPA 2.500% 22-15/06/2026	EUR	883 272	0.34
600 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	580 627	0.22	322 000	ACEA SPA 3.875% 23-24/01/2031	EUR	330 123	0.13
1 900 000	CARMILA SA 1.625% 20-30/05/2027	EUR	1 752 088	0.67	836 000	ACQUIRENTE UNI 2.800% 19-20/02/2026	EUR	818 736	0.31
900 000	CARMILA SA 5.500% 23-09/10/2028	EUR	933 207	0.36	929 000	BANCO BPM SPA 3.750% 23-27/06/2028	EUR	952 378	0.37
400 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	380 631	0.15	646 000	BANCO BPM SPA 3.875% 23-18/09/2026	EUR	657 648	0.25
700 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	710 160	0.27	406 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	418 051	0.16
600 000	CARREFOUR SA 2.625% 20-15/12/2027	EUR	587 784	0.23	700 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	713 998	0.27
1 200 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	1 168 049	0.45	716 000	ENI SPA 3.625% 23-19/05/2027	EUR	726 438	0.28
1 500 000	COUNCIL OF EUROP 1.000% 22-13/04/2029	EUR	1 394 715	0.54	1 000 000	HERA SPA 2.500% 22-25/05/2029	EUR	962 277	0.37
700 000	CREDIT AGRICOLE HOME L 3.375% 23-04/09/2028	EUR	717 651	0.28	1 800 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	1 763 284	0.68
900 000	CREDIT AGRICOLE SA 1.000% 22-18/09/2025	EUR	868 521	0.33	1 161 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 190 543	0.46
800 000	CREDIT MUTUEL ARKEA 0.875% 20-07/05/2027	EUR	739 688	0.28	826 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	837 508	0.32
900 000	CREDIT MUTUEL ARKEA 1.625% 19-15/04/2026	EUR	865 030	0.33	1 000 000	ITALGAS SPA 1.625% 17-19/01/2027	EUR	955 579	0.37
900 000	CREDIT MUTUEL HOME 2.750% 22-08/12/2027	EUR	899 411	0.35	5 080 000	ITALY BTPS 0.000% 21-01/04/2026	EUR	4 767 555	1.82
1 400 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 294 352	0.50	1 000	ITALY BTPS 0.350% 19-01/02/2025	EUR	969	0.00
2 900 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	2 776 633	1.07	4 000 000	ITALY BTPS 1.600% 16-01/06/2026	EUR	3 885 640	1.49
2 000 000	DEXIA CREDIT LOCAL 1.250% 15-27/10/2025	EUR	1 943 562	0.75	114 000	ITALY BTPS 1.850% 20-01/07/2025	EUR	111 976	0.04
300 000	EDENRED 3.625% 23-13/12/2026	EUR	303 914	0.12	3 550 000	ITALY BTPS 2.000% 18-01/02/2028	EUR	3 427 880	1.32
2 100 000	ELEC DE FRANCE 3.750% 23-05/06/2027	EUR	2 140 456	0.82	890 000	ITALY BTPS 2.800% 18-01/12/2028	EUR	882 088	0.34
1 100 000	ENGIE 1.750% 20-27/03/2028	EUR	1 043 028	0.40	2 700 000	ITALY BTPS 3.400% 23-28/03/2025	EUR	2 706 318	1.04
400 000	ENGIE 3.625% 23-06/12/2026	EUR	405 535	0.16	4 000 000	ITALY BTPS 3.800% 23-01/08/2028	EUR	4 134 840	1.59
3 100 000	FRANCE O.A.T. 0.250% 16-25/11/2026	EUR	2 927 113	1.13	2 100 000	ITALY BTPS 4.750% 13-01/09/2028	EUR	2 259 007	0.87
3 100 000	FRANCE O.A.T. 0.750% 17-25/05/2028	EUR	2 910 962	1.12	1 000 000	SNAM 3.375% 22-05/12/2026	EUR	1 007 275	0.39
1 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	983 395	0.38	614 000	SNAM 4.000% 23-27/11/2029	EUR	632 235	0.24
700 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	735 185	0.28	1 100 000	SNAM SPA 1.375% 17-25/10/2027	EUR	1 036 293	0.40
700 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	636 807	0.24	<i>Spain</i>				
400 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	413 038	0.16	700 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	698 749	0.27
800 000	LOREAL SA 3.375% 23-23/01/2027	EUR	812 920	0.31	500 000	BANCO SABADELL 3.500% 23-28/08/2026	EUR	506 389	0.19
900 000	ORANGE 0.000% 19-04/09/2026	EUR	833 433	0.32	800 000	BANCO SANTANDER 0.200% 21-11/02/2028	EUR	707 429	0.27
1 000 000	ORANGE 0.000% 21-29/06/2026	EUR	930 516	0.36	400 000	BANCO SANTANDER 3.250% 23-14/02/2028	EUR	406 253	0.16
900 000	PERNOD RICARD SA 3.250% 22-02/11/2028	EUR	912 895	0.35	1 300 000	BANCO SANTANDER 4.625% 07-04/05/2027	EUR	1 373 674	0.53
400 000	PRAEMIA HEALTHCR 5.500% 23-19/09/2028	EUR	418 225	0.16	1 900 000	BANKIA 1.000% 15-25/09/2025	EUR	1 829 817	0.70
100 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	100 665	0.04	900 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	903 511	0.35
256 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	244 248	0.09	600 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	600 632	0.23
1 215 000	RCI BANQUE 1.125% 20-15/01/2027	EUR	1 136 374	0.44	800 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	731 838	0.28
369 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	378 255	0.15	500 000	FERROVIAL EMISIO 0.540% 20-12/11/2028	EUR	443 247	0.17
348 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	365 770	0.14	1 000 000	INSTIT CRDT OFCL 2.650% 22-31/01/2028	EUR	996 385	0.38
600 000	RESEAU FERRE FRA 2.625% 14-29/12/2025	EUR	597 621	0.23	181 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	183 312	0.07
500 000	RTE RESEAU DE TR 3.500% 23-07/12/2031	EUR	515 702	0.20	1 000 000	INSTIT CRDT OFCL 3.250% 23-31/10/2028	EUR	1 025 072	0.39
300 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	306 283	0.12	5 700 000	KUTXABANK 1.250% 15-22/09/2025	EUR	5 520 504	2.11
900 000	SFIL SA 0.000% 20-23/11/2028	EUR	793 030	0.30	1 500 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	1 355 880	0.52
1 000 000	SUEZ 4.625% 22-03/11/2028	EUR	1 057 954	0.41	663 000	SPANISH GOVERNMENT 0.800% 20-30/07/2027	EUR	624 566	0.24
					5 700 000	SPANISH GOVERNMENT 1.400% 18-30/04/2028	EUR	5 442 246	2.08
					2 400 000	SPANISH GOVERNMENT 1.450% 17-31/10/2027	EUR	2 308 536	0.89
					7 000 000	SPANISH GOVERNMENT 1.500% 17-30/04/2027	EUR	6 774 391	2.60
					1 300 000	SPANISH GOVERNMENT 5.150% 13-31/10/2028	EUR	1 453 660	0.56

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Medium Term Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>The Netherlands</i>		<i>23 847 670</i>	<i>9.18</i>					
800 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	778 310	0.30	827 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	839 094	0.32
400 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	401 378	0.15	308 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	301 083	0.12
1 200 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	1 224 049	0.47	400 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	386 479	0.15
163 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	166 179	0.06	900 000	SCHAEFFLER AG 1.875% 19-26/03/2024	EUR	889 783	0.34
261 000	ALLIANDER 2.625% 22-09/09/2027	EUR	259 527	0.10	300 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	293 872	0.11
258 000	ALLIANDER 3.250% 23-13/06/2028	EUR	262 888	0.10	664 000	UNICREDIT 0.010% 21-28/09/2026	EUR	616 312	0.24
193 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	195 529	0.08	402 000	VOLKSWAGEN LEAS 4.500% 23-25/03/2026	EUR	410 399	0.16
700 000	COOPERATIEVE RAB 3.296% 23-22/11/2028	EUR	721 330	0.28	1 300 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	1 211 749	0.47
400 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	406 549	0.16	300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	310 730	0.12
528 000	DANFOSS FIN 1 BV 0.125% 21-28/04/2026	EUR	490 238	0.19		<i>Ireland</i>		<i>8 884 781</i>	<i>3.41</i>
369 000	DIAGEO CAPITAL 1.500% 22-08/06/2029	EUR	343 039	0.13	320 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	316 443	0.12
913 000	ENBW 3.625% 22-22/11/2026	EUR	928 378	0.36	7 990 000	IRISH GOVERNMENT 0.200% 20-15/05/2027	EUR	7 486 152	2.87
1 300 000	ENBW INTERNATIONAL FIN 4.875% 04-16/01/2025	EUR	1 316 255	0.51	1 100 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 082 186	0.42
1 254 000	ENEL FINANCE INTERNATIONAL NV 0.000% 21-28/05/2026	EUR	1 162 616	0.45		<i>South Korea</i>		<i>7 884 996</i>	<i>3.04</i>
1 633 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	1 535 993	0.59	1 382 000	KHFC 0.010% 21-29/06/2026	EUR	1 277 825	0.49
592 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	523 795	0.20	1 098 000	KHFC 0.723% 22-22/03/2025	EUR	1 059 449	0.41
342 000	HM FINANCE 4.875% 23-25/10/2031	EUR	365 027	0.14	746 000	KHFC 4.082% 23-25/09/2027	EUR	770 685	0.30
1 298 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	1 191 206	0.46	1 100 000	KOOKMIN BANK 0.052% 20-15/07/2025	EUR	1 045 748	0.40
1 900 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 897 527	0.73	1 000 000	KOOKMIN BANK 2.375% 22-27/01/2026	EUR	983 780	0.38
601 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	607 166	0.23	2 919 000	REPUBLIC OF KOREA 0.000% 20-16/09/2025	EUR	2 747 509	1.06
1 100 000	NETHERLANDS GOVERNMENT 2.500% 23-15/01/2030	EUR	1 120 955	0.43		<i>Finland</i>		<i>5 920 985</i>	<i>2.29</i>
600 000	NN BANK NV 3.625% 23-16/10/2026	EUR	612 370	0.24	2 500 000	FINNISH GOVERNMENT 1.375% 22-15/04/2027	EUR	2 422 338	0.93
730 000	PACCAR FINANCIAL 3.375% 23-15/05/2026	EUR	736 803	0.28	647 000	FORTUM OYJ 4.000% 23-26/05/2028	EUR	663 439	0.26
1 500 000	STEDIN HOLDING 0.875% 17-24/10/2025	EUR	1 436 245	0.55	336 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	337 838	0.13
850 000	STEDIN HOLDING 1.375% 18-19/09/2028	EUR	785 964	0.30	489 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	459 160	0.18
500 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	518 262	0.20	800 000	NORDEA KIINNIT 2.625% 22-01/12/2025	EUR	795 963	0.31
310 000	TENNET HLD BV 3.875% 22-28/10/2028	EUR	321 989	0.12	743 000	NORDEA KIINNIT 3.500% 23-31/08/2026	EUR	757 140	0.29
601 000	TOYOTA MOTOR FIN 0.000% 21-27/10/2025	EUR	567 164	0.22	480 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	485 107	0.19
1 100 000	VESTEDA FINANC 1.500% 19-24/05/2027	EUR	1 035 717	0.40		<i>United States of America</i>		<i>5 359 834</i>	<i>2.06</i>
800 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	822 353	0.32	552 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	530 432	0.20
1 000 000	WINTERSHALL FIN 0.840% 19-25/09/2025	EUR	950 708	0.37	423 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	434 531	0.17
162 000	WOLTERS KLUWER N 3.000% 22-23/09/2026	EUR	162 161	0.06	517 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	530 868	0.20
	<i>Belgium</i>		<i>12 398 358</i>	<i>4.77</i>	701 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	732 842	0.28
1 254 000	AB INBEV SA/NV 2.125% 20-02/12/2027	EUR	1 220 208	0.47	1 410 000	IBM CORP 3.375% 23-06/02/2027	EUR	1 426 449	0.55
1 400 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	1 378 727	0.53	582 000	MCDONALDS CORP 3.625% 23-28/11/2027	EUR	594 191	0.23
400 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	409 196	0.16	468 000	NATIONAL GRID NA INC 0.410% 22-20/01/2026	EUR	441 125	0.17
3 000 000	BELGIUM GOVERNMENT 0.000% 20-22/10/2027	EUR	2 759 250	1.06	652 000	NATIONAL GRID NA INC 4.151% 23-12/09/2027	EUR	669 396	0.26
4 300 000	BELGIUM GOVERNMENT 0.800% 17-22/06/2027	EUR	4 093 880	1.57		<i>Canada</i>		<i>4 207 395</i>	<i>1.61</i>
1 000 000	ELIA SYSTEM OP 1.375% 19-14/01/2026	EUR	960 976	0.37	800 000	BANK OF MONTREAL 3.375% 23-04/07/2026	EUR	807 528	0.31
1 600 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	1 576 121	0.61	883 000	CAN IMPERIAL BK 0.375% 22-10/03/2026	EUR	833 295	0.32
	<i>Germany</i>		<i>11 391 064</i>	<i>4.38</i>	800 000	CAN IMPERIAL BK 3.250% 23-31/03/2027	EUR	806 894	0.31
1 000 000	BAYERISCHE LNDDBK 4.250% 23-21/06/2027	EUR	1 023 010	0.39	882 000	ROYAL BANK OF CANADA 2.375% 22-13/09/2027	EUR	866 345	0.33
1 840 000	BUNDESREPUBLIK DEUTSCHLAND 187 2.200% 23-13/04/2028	EUR	1 857 180	0.71	889 000	TORONTO DOMINION BANK 3.250% 22-27/04/2026	EUR	893 333	0.34
2 600 000	BUNDESREPUBLIK DEUTSCHLAND 188 2.400% 23-19/10/2028	EUR	2 653 898	1.02		<i>Sweden</i>		<i>4 085 169</i>	<i>1.58</i>
578 000	E.ON SE 3.750% 23-01/03/2029	EUR	597 475	0.23	700 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	679 676	0.26
					772 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	701 711	0.27
					955 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	982 974	0.38

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Medium Term Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
991 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	910 483	0.35	1 500 000	ITALY CCTS EU 20-15/04/2026 FRN	EUR	1 506 975	0.58
361 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	352 181	0.14	622 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	646 587	0.25
298 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	287 504	0.11	483 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	496 501	0.19
170 000	VOLVO TREAS AB 3.500% 23-17/11/2025	EUR	170 640	0.07	1 192 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	1 243 099	0.48
	<i>Luxembourg</i>		<i>3 224 428</i>	<i>1.24</i>		<i>Spain</i>		<i>5 593 896</i>	<i>2.15</i>
1 500 000	ESM 1.000% 22-23/06/2027	EUR	1 428 719	0.55	1 100 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	1 126 683	0.43
1 867 000	LUXEMBOURG GOVERNMENT 0.000% 20-28/04/2025	EUR	1 795 709	0.69	1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 129 237	0.43
	<i>Norway</i>		<i>3 042 190</i>	<i>1.17</i>	900 000	CAIXABANK 21-26/05/2028 FRN	EUR	819 534	0.32
692 000	DNB BOLIGKREDITT 3.375% 23-14/11/2028	EUR	711 597	0.27	1 100 000	CAIXABANK 22-13/04/2026 FRN	EUR	1 070 153	0.41
891 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	937 693	0.36	600 000	CAIXABANK 23-16/05/2027 FRN	EUR	612 147	0.24
1 400 000	STATOIL ASA 2.875% 13-10/09/2025	EUR	1 392 900	0.54	800 000	CAIXABANK 23-19/07/2029 FRN	EUR	836 142	0.32
	<i>United Kingdom</i>		<i>2 725 246</i>	<i>1.05</i>		<i>The Netherlands</i>		<i>2 906 470</i>	<i>1.13</i>
166 000	ANZ NZ INTL/LDN 3.951% 23-17/07/2026	EUR	169 903	0.07	200 000	ABN AMRO BANK NV 23-10/01/2025 FRN	EUR	200 369	0.08
614 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	631 566	0.24	800 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	827 951	0.32
247 000	LLOYDS BANK PLC 3.250% 23-02/02/2026	EUR	248 111	0.10	1 100 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	1 106 522	0.43
1 000 000	NATIONWIDE BLDG 3.375% 23-27/11/2028	EUR	1 024 047	0.39	800 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	771 628	0.30
511 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	525 101	0.20		<i>Ireland</i>		<i>2 104 986</i>	<i>0.81</i>
128 000	SSE PLC 2.875% 22-01/08/2029	EUR	126 518	0.05	672 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	643 680	0.25
	<i>Australia</i>		<i>2 397 364</i>	<i>0.92</i>	612 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	595 023	0.23
708 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	682 160	0.26	812 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	866 283	0.33
600 000	COM BK AUSTRALIA 3.246% 22-24/10/2025	EUR	601 184	0.23		<i>United States of America</i>		<i>1 875 662</i>	<i>0.72</i>
800 000	NATL AUSTRALIABK 3.263% 23-13/02/2026	EUR	803 437	0.31	600 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	602 498	0.23
322 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	310 583	0.12	698 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	677 858	0.26
	<i>Portugal</i>		<i>2 037 531</i>	<i>0.78</i>	587 000	CITIGROUP INC 22-22/09/2028 FRN	EUR	595 306	0.23
900 000	BANCO SANTOTTA 3.750% 23-11/09/2026	EUR	915 650	0.35		<i>France</i>		<i>1 766 286</i>	<i>0.68</i>
800 000	BANCO SANTANDER TOTTA 3.375% 23-19/04/2028	EUR	813 635	0.31	900 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	906 956	0.35
300 000	EDP SA 3.875% 23-26/06/2028	EUR	308 246	0.12	900 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	859 330	0.33
	<i>Japan</i>		<i>1 650 846</i>	<i>0.63</i>		<i>Norway</i>		<i>1 129 932</i>	<i>0.43</i>
1 066 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	993 790	0.38	586 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	583 645	0.22
698 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	657 056	0.25	520 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	546 287	0.21
	<i>Denmark</i>		<i>1 493 115</i>	<i>0.57</i>		<i>Canada</i>		<i>716 434</i>	<i>0.28</i>
418 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	401 335	0.15	715 000	TORONTO DOMINION BANK 23-21/07/2025 FRN	EUR	716 434	0.28
655 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	657 455	0.25		<i>Belgium</i>		<i>707 201</i>	<i>0.27</i>
419 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	434 325	0.17	700 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	707 201	0.27
	<i>Switzerland</i>		<i>1 492 340</i>	<i>0.57</i>		<i>United Kingdom</i>		<i>668 737</i>	<i>0.26</i>
1 600 000	ZUERCHER KBK 0.000% 21-15/05/2026	EUR	1 492 340	0.57	674 000	SANTANDER UK GRP 22-25/08/2028 FRN	EUR	668 737	0.26
	<i>Austria</i>		<i>1 356 354</i>	<i>0.52</i>		<i>Sweden</i>		<i>308 047</i>	<i>0.12</i>
600 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	568 317	0.22	309 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	308 047	0.12
800 000	UNICREDIT BK AUS 2.375% 22-20/09/2027	EUR	788 037	0.30		<i>Other transferable securities</i>		<i>3 318 902</i>	<i>1.28</i>
	<i>New Zealand</i>		<i>1 030 501</i>	<i>0.40</i>		Bonds		3 318 902	1.28
1 000 000	BANK NEW ZEALAND 3.708% 23-20/12/2028	EUR	1 030 501	0.40		<i>France</i>		<i>3 318 902</i>	<i>1.28</i>
	<i>Romania</i>		<i>978 920</i>	<i>0.38</i>	3 430 000	FRANCE O.A.T. 21 25 0.000% 25/02/2025	EUR	3 318 902	1.28
1 000 000	ROMANIA 2.750% 20-26/02/2026	EUR	978 920	0.38		<i>Shares/Units in investment funds</i>		<i>4 503 954</i>	<i>1.72</i>
	Floating rate bonds		24 413 066	9.41		<i>France</i>		<i>4 503 954</i>	<i>1.72</i>
	<i>Italy</i>		<i>6 635 415</i>	<i>2.56</i>	3 981.44	BNP PARIBAS MOIS - ISR - X CAP	EUR	4 503 954	1.72
768 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	794 234	0.31		Total securities portfolio		255 409 039	98.22
1 000 000	INTESA SANPAOLO 23-16/11/2025 FRN	EUR	1 001 980	0.39					
945 000	INTESA SANPAOLO 23-17/03/2025 FRN	EUR	946 039	0.36					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Floating rate bonds			59 220 420	2.72					
<i>France</i>									
5 000 000	HSBC CON EUROPE 22-28/06/2024 FRN	EUR	5 016 050	0.23					
20 000 000	SOCIETE GENERALE SA 23-19/05/2025 FRN	EUR	20 019 560	0.92					
<i>Australia</i>									
10 000 000	MACQUARIE BK LIMITED 23-20/10/2025 FRN	EUR	10 015 272	0.46					
<i>United Kingdom</i>									
4 000 000	LLOYDS BANK 22-12/08/2024 FRN	EUR	4 002 880	0.18					
2 535 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	2 540 324	0.12					
3 200 000	NATWEST MARKETS NV 23-18/09/2025 FRN	EUR	3 201 312	0.15					
<i>Spain</i>									
7 800 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	7 819 032	0.36					
<i>Sweden</i>									
1 600 000	VOLVO TREAS AB 22-11/01/2024 FRN	EUR	1 600 160	0.07					
2 000 000	VOLVO TREAS AB 23-30/03/2025 FRN	EUR	2 002 680	0.09					
<i>The Netherlands</i>									
3 000 000	TOYOTA MOTOR FIN 23-31/08/2025 FRN	EUR	3 003 150	0.14					
Other transferable securities					30 002 487	1.38			
Floating rate bonds			30 002 487	1.38					
<i>France</i>									
15 000 000	CREDIT LYONNAIS SA ESTERCAP+0.64 20/06/2025 FRN	EUR	14 995 500	0.69					
15 000 000	SOCIETE GENERALE SA ESTERCAP +0.38 12/03/2024 FRN	EUR	15 006 987	0.69					
Money Market Instruments					1 823 022 341	84.12			
<i>France</i>									
3 000 000	ACCOR SA 0.000% 29/02/2024 NEUCP	EUR	2 978 103	0.14					
5 000 000	ARVAL SERVICE LEASE FRANCE 0.000% 23/02/2024	EUR	4 968 460	0.23					
7 000 000	ARVAL SERVICE LEASE FRANCE 0.000% 30/05/2024	EUR	6 882 758	0.32					
10 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 3.464% 02/04/2024	EUR	10 004 990	0.46					
20 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA ES 4.147% 04/07/2024	EUR	20 004 814	0.92					
10 000 000	BANQUE PALATINE SA ESTERCAP+0.34 4.246% 29/08/2024	EUR	10 001 768	0.46					
15 000 000	BPCE ESTERCAP+0.34 4.254% 26/09/2024 NEUCP	EUR	15 000 197	0.69					
20 000 000	BRED BANQUE POPULAIRE ESTERCAP+0.105 3.981% 05/01/2024	EUR	19 999 983	0.92					
10 000 000	CDC HABITAT 0.000% 26/02/2024 NEUCP	EUR	9 934 608	0.46					
5 000 000	COFACE SA 0.000% 23/07/2024 NEUCP	EUR	4 889 932	0.23					
6 000 000	COVIVIO HOTELS SACA 0.000% 23/02/2024 NEUCP	EUR	5 962 152	0.28					
10 000 000	CREDIT AGRICOLE SA ESTERCAP+0.32 4.134% 21/08/2024	EUR	10 001 126	0.46					
5 000 000	CREDIT INDUSTRIEL ET COMMERCIAL ESTERCAP 3.352% 02/04/2024	EUR	5 002 495	0.23					
10 000 000	CREDIT INDUSTRIEL ET COMMERCIAL ESTERCAP 3.354% 04/04/2024	EUR	10 005 035	0.46					
10 000 000	CREDIT LYONNAIS SA ESTERCAP +0.36 3.508% 28/05/2024	EUR	10 005 453	0.46					
20 000 000	CREDIT LYONNAIS SA ESTERCAP+0.3 4.206% 04/10/2024	EUR	19 993 230	0.92					
20 000 000	CREDIT MUTUEL ARKEA SA ESTERCAP+0.32 4.120% 12/08/2024	EUR	20 002 604	0.92					
25 000 000	EIFFAGE SA 0.000% 05/12/2024 NEUCP	EUR	24 161 679	1.11					
16 000 000	EIFFAGE SA 0.000% 11/03/2024 NEUCP	EUR	15 868 787	0.73					
15 000 000	EIFFAGE SA 0.000% 23/02/2024 NEUCP	EUR	14 905 379	0.69					
5 000 000	FONCIERE LYONNAISE (SOCIETE) 0.000% 17/01/2024	EUR	4 989 283	0.23					
15 000 000	FORVIA SE 0.000% 02/07/2024 NEUCP	EUR	14 675 409	0.68					
10 000 000	LAGARDERE SA 0.000% 09/05/2024 NEUCP	EUR	9 846 838	0.45					
20 000 000	OCEAN(CAISSE FEDERALE DU CREDIT MUTUEL) 4.139% 21/08/2024	EUR	20 002 594	0.92					
9 500 000	PR FINANCE S.A. 0.000% 17/01/2024 NEUCP	EUR	9 479 638	0.44					
20 000 000	PSA BANQUE FRANCE SA ESTERCAP+0.37 3.470% 09/04/2024	EUR	20 009 906	0.92					
10 000 000	RCI BANQUE SA 0.000% 11/01/2024 NEUCP	EUR	9 985 325	0.46					
5 000 000	SCHNEIDER ELECTRIC SE 0.000% 29/01/2024 NEUCP	EUR	4 982 537	0.23					
20 000 000	SOCIETE GENERALE SA ESTERCAP+0.32 4.221% 02/09/2024	EUR	20 003 095	0.92					
20 000 000	SOCIETE GENERALE SA ESTERCAP+0.33 4.233% 31/10/2024	EUR	19 997 568	0.92					
10 000 000	VALEO SA 0.000% 12/06/2024 NEUCP	EUR	9 810 588	0.45					
23 000 000	VICAT SA 0.000% 02/05/2024 NEUCP	EUR	22 665 371	1.05					
<i>United Kingdom</i>					307 987 008	14.20			
20 000 000	BARCLAYS BANK PLC ESTERCAP +0.38 3.532% 13/05/2024	EUR	20 013 940	0.92					
20 000 000	BARCLAYS BANK PLC ESTERCAP +0.38 3.532% 16/05/2024	EUR	20 014 059	0.92					
25 000 000	BARCLAYS BANK PLC ESTERCAP+0.4 4.251% 21/08/2024	EUR	25 018 211	1.15					
25 000 000	LLOYDS BANK CORPORATE MARKETS PLC 0.000% 22/04/2024	EUR	24 685 224	1.14					
25 000 000	MUFG BANK LTD 0.000% 28/03/2024	EUR	24 751 348	1.14					
20 000 000	NATIONAL AUSTRALIA BANK (GB) LIMITED 0.000% 03/01/2024	EUR	19 988 986	0.92					
12 000 000	NATIONAL BANK OF CANADA LONDON 0.000% 12/11/2024	EUR	11 624 694	0.54					
20 000 000	NOMURA BANK INTERNATIONAL PLC 0.000% 23/08/2024	EUR	19 503 158	0.90					
4 500 000	NORDEA BANK ABP, LONDON BRANCH 0.000% 13/03/2024	EUR	4 462 954	0.21					
25 000 000	NORDEA BANK ABP, LONDON BRANCH 0.000% 31/05/2024	EUR	24 591 933	1.13					
10 000 000	STANDARD CHARTERED BANK 0.000% 15/04/2024	EUR	9 881 445	0.46					
10 000 000	STANDARD CHARTERED BANK 0.000% 26/07/2024	EUR	9 779 998	0.45					
10 000 000	STANDARD CHARTERED BANK ESTERCAP+0.37 4.279% 23/10/2024	EUR	10 002 701	0.46					
10 000 000	TORONTO DOMINION BANK (LONDON) +0.35 4.138% 16/07/2024	EUR	10 008 471	0.46					
20 000 000	TORONTO DOMINION BANK (LONDON) +0.35 4.259% 25/10/2024	EUR	20 002 078	0.92					
10 000 000	TORONTO DOMINION BANK (LONDON) 0.000% 02/04/2024	EUR	9 896 281	0.46					
10 000 000	TORONTO DOMINION BANK (LONDON) 0.000% 12/09/2024	EUR	9 738 465	0.45					
25 000 000	UBS AG/LONDON 0.000% 14/11/2024	EUR	24 214 130	1.12					
10 000 000	UBS AG/LONDON 0.000% 25/06/2024	EUR	9 808 932	0.45					
<i>The Netherlands</i>					241 982 630	11.17			
15 000 000	ACHMEA BANK NV 0.000% 13/05/2024 NEUCP	EUR	14 776 688	0.68					
13 000 000	ACHMEA BANK NV 0.000% 22/05/2024 NEUCP	EUR	12 794 062	0.59					
10 000 000	ACHMEA HYPOTHEEK BANK 0.000% 21/06/2024 NEUCP	EUR	9 810 611	0.45					
15 000 000	AMERICA MOVIL BV 0.000% 28/03/2024	EUR	14 848 842	0.69					
24 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 31/01/2024	EUR	23 910 769	1.10					
15 000 000	ENEL FINANCE INTERNATIONAL NV 0.000% 31/01/2024	EUR	14 944 231	0.69					
10 000 000	FERROVIAL SE 0.000% 05/02/2024	EUR	9 957 189	0.46					
15 000 000	ING BANK NV ESTERCAP +0.51 3.457% 15/03/2024 NEUCP	EUR	15 011 689	0.69					
10 000 000	ING BANK NV ESTERCAP+0.32 4.234% 26/09/2024 CP	EUR	10 000 389	0.46					
30 000 000	ING BANK NV ESTERCAP+0.33 4.243% 07/10/2024 CP	EUR	30 001 432	1.39					
20 000 000	ING BANK NV ESTERCAP+0.395 3.632% 31/05/2024 NEUCP	EUR	20 015 675	0.92					
7 500 000	KONINKLIJKE KPN NV 0.000% 23/01/2024	EUR	7 478 014	0.35					

BNP PARIBAS FUNDS Euro Money Market

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
20 000 000	NATWEST MARKETS NV 0.000% 08/10/2024	EUR	19 431 645	0.90					
10 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 11/04/2024	EUR	9 884 060	0.46					
10 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 13/08/2024	EUR	9 760 902	0.45					
20 000 000	VOLKSWAGEN FINANCIAL SERVICES NV 0.000% 18/11/2024	EUR	19 356 432	0.89					
	<i>Luxembourg</i>		<i>145 068 116</i>	<i>6.68</i>					
10 000 000	DH EUROPE FINANCE II SARL 0.000% 15/02/2024	EUR	9 945 927	0.46					
10 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 07/05/2024	EUR	9 856 122	0.45					
15 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 24/01/2024	EUR	14 956 493	0.69					
12 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 27/09/2024	EUR	11 662 154	0.54					
25 000 000	INTESA SANPAOLO BANK LUXEMBOURG S.A. 0.000% 29/01/2024	EUR	24 913 568	1.15					
25 000 000	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0.000% 29/08/2024	EUR	24 365 596	1.12					
25 000 000	TRATON FINANCE LUXEMBOURG SA 0.000% 03/06/2024	EUR	24 571 195	1.13					
10 000 000	TRATON FINANCE LUXEMBOURG SA 0.000% 08/01/2024	EUR	9 988 708	0.46					
15 000 000	TRATON FINANCE LUXEMBOURG SA 0.000% 22/04/2024	EUR	14 808 353	0.68					
	<i>Spain</i>		<i>128 292 096</i>	<i>5.93</i>					
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 02/12/2024	EUR	5 802 904	0.27					
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 04/10/2024	EUR	9 719 174	0.45					
10 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 23/05/2024	EUR	9 842 144	0.45					
30 000 000	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.000% 30/04/2024	EUR	29 597 231	1.38					
10 000 000	BANCO SANTANDER SA 0.000% 02/09/2024	EUR	9 745 231	0.45					
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 10/06/2024	EUR	9 822 835	0.45					
15 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 14/10/2024	EUR	14 558 993	0.67					
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 24/06/2024	EUR	9 809 073	0.45					
20 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 25/06/2024	EUR	19 616 195	0.91					
10 000 000	SANTANDER CONSUMER FINANCE SA 0.000% 26/07/2024	EUR	9 778 316	0.45					
	<i>Sweden</i>		<i>91 429 189</i>	<i>4.22</i>					
15 000 000	SVENSKA HANDELSBANKEN AB (PUBL) 0.000% 04/11/2024	EUR	14 545 747	0.67					
3 500 000	SVENSKA HANDELSBANKEN AB 0.000% 03/10/2024	EUR	3 403 223	0.16					
15 000 000	SVENSKA HANDELSBANKEN AB 0.000% 07/05/2024	EUR	14 791 179	0.68					
20 000 000	SVENSKA HANDELSBANKEN AB 0.000% 31/05/2024	EUR	19 673 547	0.91					
25 000 000	SWEDBANK AB 0.000% 11/10/2024	EUR	24 283 302	1.12					
15 000 000	VATTENFALL AB 0.000% 10/06/2024	EUR	14 732 191	0.68					
	<i>Italy</i>		<i>89 621 472</i>	<i>4.13</i>					
25 000 000	CA AUTO BANK S.P.A. 0.000% 11/01/2024	EUR	24 963 691	1.15					
15 000 000	ENI SPA 0.000% 17/01/2024	EUR	14 967 850	0.69					
10 000 000	SNAM SPA 0.000% 04/03/2024	EUR	9 925 755	0.46					
20 000 000	SNAM SPA 0.000% 19/03/2024	EUR	19 818 293	0.91					
20 000 000	SNAM SPA 0.000% 22/01/2024	EUR	19 945 883	0.92					
	<i>Germany</i>		<i>78 465 171</i>	<i>3.63</i>					
10 000 000	SANTANDER CONSUMER BANK AG 0.000% 27/08/2024	EUR	9 748 533	0.45					
10 000 000	STANDARD CHARTERED BANK AG 0.000% 05/02/2024	EUR	9 957 901	0.46					
10 000 000	VOLKSWAGEN FINANCIAL SERVICES AG 0.000% 15/07/2024	EUR	9 787 565	0.45					
20 000 000	VOLKSWAGEN LEASING GMBH 0.000% 14/06/2024	EUR	19 634 947	0.91					
15 000 000	VOLKSWAGEN LEASING GMBH 0.000% 18/07/2024	EUR	14 677 137	0.68					
15 000 000	VOLKSWAGEN LEASING GMBH 0.000% 31/07/2024	EUR	14 659 088	0.68					
	<i>Australia</i>							<i>73 728 860</i>	<i>3.41</i>
15 000 000	AUSTRALIA + NEW ZEALAND BANKING GROUP LT 0.000% 24/10/2024	EUR	14 559 147	0.67					
10 000 000	MACQUARIE BANK LIMITED 0.000% 04/10/2024	EUR	9 719 174	0.45					
20 000 000	MACQUARIE BANK LIMITED 0.000% 11/10/2024	EUR	19 426 642	0.90					
6 000 000	MACQUARIE BANK LIMITED 0.000% 13/11/2024	EUR	5 811 869	0.27					
15 000 000	MACQUARIE BANK LIMITED 0.000% 28/10/2024	EUR	14 548 995	0.67					
10 000 000	MACQUARIE BANK LTD 0.000% 13/12/2024	EUR	9 663 033	0.45					
	<i>Denmark</i>							<i>73 340 173</i>	<i>3.39</i>
35 000 000	DANSKE BANK A/S 0.000% 03/10/2024	EUR	34 019 933	1.58					
10 000 000	DANSKE BANK A/S 0.000% 04/07/2024	EUR	9 800 331	0.45					
25 000 000	DANSKE BANK A/S 0.000% 27/06/2024	EUR	24 517 398	1.13					
5 000 000	JYSKE BANK A/S ESTERCAP+0.35 4.102% 02/07/2024	EUR	5 002 511	0.23					
	<i>Ireland</i>							<i>62 834 018</i>	<i>2.91</i>
5 000 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0.000% 15/02/2024	EUR	4 973 156	0.23					
1 000 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0.000% 22/02/2024	EUR	993 841	0.05					
10 000 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0.000% 23/01/2024	EUR	9 972 108	0.46					
7 500 000	HEWLETT - PACKARD INTERNATIONAL BANK PLC 0.000% 27/02/2024	EUR	7 449 566	0.34					
10 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 22/04/2024	EUR	9 872 178	0.46					
15 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 24/06/2024	EUR	14 709 449	0.68					
15 000 000	JOHNSON CONTROLS INTERNATIONAL PLC 0.000% 19/03/2024	EUR	14 863 720	0.69					
	<i>Norway</i>							<i>44 555 894</i>	<i>2.06</i>
15 000 000	DNB BANK ASA 0.000% 05/11/2024	EUR	14 544 538	0.67					
30 000 000	DNB BANK ASA ESTERCAP+0.35 4.257% 06/11/2024 CD	EUR	30 011 356	1.39					
	<i>Finland</i>							<i>29 153 117</i>	<i>1.35</i>
20 000 000	OP CORPORATE BANK PLC 0.000% 09/09/2024	EUR	19 486 800	0.90					
10 000 000	OP CORPORATE BANK PLC 0.000% 11/12/2024	EUR	9 666 317	0.45					
	<i>Belgium</i>							<i>19 950 729</i>	<i>0.92</i>
20 000 000	BARRY CALLEBAUT SERVICES NV 0.000% 19/01/2024	EUR	19 950 729	0.92					
	<i>United States of America</i>							<i>9 993 358</i>	<i>0.46</i>
10 000 000	COLGATE PALMOLIVE CO 0.000% 04/01/2024	EUR	9 993 358	0.46					
	<i>Canada</i>							<i>9 819 239</i>	<i>0.45</i>
10 000 000	TORONTO DOMINION BANK (LONDON) 0.000% 18/06/2024	EUR	9 819 239	0.45					
	<i>Jersey Island</i>							<i>9 779 566</i>	<i>0.45</i>
10 000 000	ROYAL BANK OF SCOTLAND INTERNATIONAL 0.000% 23/07/2024	EUR	9 779 566	0.45					
	Shares/Units in investment funds							<i>61 362 866</i>	<i>2.84</i>
	<i>France</i>							<i>61 362 866</i>	<i>2.84</i>
46.14	BNP PARIBAS CASH INVEST - I PLUS CAP	EUR	46 982 139	2.18					
267.00	BNP PARIBAS MONE ETAT I	EUR	14 380 727	0.66					
	Total securities portfolio							1 973 608 114	91.06

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			222 988 610	59.63					
<i>France</i>									
3 700 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	3 942 108	1.04	359 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	368 004	0.10
1 600 000	AIR FRANCE-KLM 8.125% 23-31/05/2028	EUR	1 812 935	0.48	1 331 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	1 359 890	0.36
1 700 000	ALD SA 4.000% 22-05/07/2027	EUR	1 733 551	0.46	1 155 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 204 404	0.32
600 000	ALD SA 4.750% 22-13/10/2025	EUR	611 393	0.16	700 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	735 745	0.20
600 000	AREVA SA 4.875% 09-23/09/2024	EUR	601 681	0.16	600 000	SNCF 4.125% 10-19/02/2025	EUR	605 008	0.16
1 000 000	ATOS SE 1.000% 21-12/11/2029	EUR	534 390	0.14	1 700 000	SOCIETE GENERALE 3.000% 22-28/10/2025	EUR	1 702 856	0.46
2 200 000	AUCHAN SA 2.375% 19-25/04/2025	EUR	2 146 614	0.57	1 900 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	1 947 882	0.52
100 000	AUCHAN SA 3.250% 20-23/07/2027	EUR	96 927	0.03	800 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	819 613	0.22
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-11/05/2026	EUR	92 878	0.02	1 100 000	SUEZ 1.875% 22-24/05/2027	EUR	1 051 813	0.28
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.625% 22-19/11/2027	EUR	89 921	0.02	600 000	SUEZ ENVIRON 5.500% 09-22/07/2024	EUR	604 265	0.16
2 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	2 415 194	0.65	300 000	TELEPERFORMANCE 5.250% 23-22/11/2028	EUR	313 524	0.08
1 100 000	BANQUE STEL FR 4.000% 23-21/01/2027	EUR	1 117 761	0.30	350 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	351 695	0.09
100 000	BPCE 0.375% 22-02/02/2026	EUR	94 231	0.03	1 300 000	URW 0.625% 20-04/05/2027	EUR	1 188 675	0.32
200 000	BPCE 1.750% 22-26/04/2027	EUR	191 318	0.05	400 000	URW 4.125% 23-11/12/2030	EUR	411 651	0.11
800 000	BPCE 3.625% 23-17/04/2026	EUR	806 460	0.22	1 100 000	VALEO SE 5.875% 23-12/04/2029	EUR	1 179 492	0.32
600 000	BPCE 4.125% 23-10/07/2028	EUR	621 921	0.17	300 000	VIVENDI SA 0.625% 19-11/06/2025	EUR	288 456	0.08
1 000 000	CARMILA SA 1.625% 20-30/05/2027	EUR	922 151	0.25	1 645 000	WPP FINANCE 2.375% 20-19/05/2027	EUR	1 611 867	0.43
600 000	CARMILA SA 5.500% 23-09/10/2028	EUR	622 138	0.17	<i>The Netherlands</i>				
1 000 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	951 578	0.25	100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	97 289	0.03
1 800 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	1 826 126	0.49	900 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	918 037	0.25
800 000	CARREFOUR SA 1.875% 22-30/10/2026	EUR	772 226	0.21	2 400 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	2 459 438	0.66
800 000	CIE DE ST GOBAIN 2.375% 20-04/10/2027	EUR	784 145	0.21	443 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	444 531	0.12
1 300 000	CIE DE ST GOBAIN 3.750% 23-29/11/2026	EUR	1 321 213	0.35	138 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	139 808	0.04
400 000	COVIVIO 4.625% 23-05/06/2032	EUR	414 693	0.11	1 000 000	COOPERATIEVE RAB 3.913% 23-03/11/2026	EUR	1 022 014	0.27
1 600 000	CREDIT AGRICOLE SA 3.375% 22-28/07/2027	EUR	1 610 204	0.43	584 000	DEUTSCHE TEL FIN 4.875% 10-22/04/2025	EUR	600 868	0.16
600 000	DANONE 3.706% 23-13/11/2029	EUR	625 101	0.17	472 000	ENBW 4.300% 23-23/05/2034	EUR	498 435	0.13
1 700 000	EDENRED 3.625% 23-13/12/2026	EUR	1 722 182	0.46	584 000	ENBW INTERNATIONAL FIN 4.875% 04-16/01/2025	EUR	591 302	0.16
700 000	ELEC DE FRANCE 3.750% 23-05/06/2027	EUR	713 485	0.19	100 000	ENEL FINANCE INTERNATIONAL NV 0.000% 19-17/06/2024	EUR	98 175	0.03
600 000	ELEC DE FRANCE 4.000% 10-12/11/2025	EUR	609 665	0.16	2 275 000	ENEL FINANCE INTERNATIONAL NV 0.250% 22-17/11/2025	EUR	2 151 324	0.58
600 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	602 768	0.16	1 079 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	1 014 903	0.27
1 900 000	ELO SACA 6.000% 23-22/03/2029	EUR	1 926 069	0.52	100 000	HEIMSTADEN BOST 0.625% 22-24/07/2025	EUR	88 479	0.02
1 800 000	ENGIE 0.375% 19-21/06/2027	EUR	1 642 435	0.44	751 000	HEINEKEN NV 3.625% 23-15/11/2026	EUR	762 629	0.20
700 000	ENGIE 3.625% 23-06/12/2026	EUR	709 687	0.19	1 000 000	ING BANK NV 4.125% 23-02/10/2026	EUR	1 023 995	0.27
1 300 000	ENGIE 3.750% 23-06/09/2027	EUR	1 326 144	0.35	200 000	JDE PEETS NV 0.000% 21-16/01/2026	EUR	186 864	0.05
350 000	FAURECIA 2.750% 21-15/02/2027	EUR	334 042	0.09	600 000	KPN NV 5.625% 09-30/09/2024	EUR	606 877	0.16
1 900 000	HOLDING DINFRA 2.500% 20-04/05/2027	EUR	1 841 907	0.49	302 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	277 153	0.07
1 000 000	ICADE 1.500% 17-13/09/2027	EUR	929 810	0.25	1 460 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	1 474 980	0.39
2 100 000	ICADE 1.750% 16-10/06/2026	EUR	2 002 952	0.54	300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	273 720	0.07
1 100 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	1 081 734	0.29	100 000	NIBC BANK NV 0.875% 22-24/06/2027	EUR	91 002	0.02
900 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	945 238	0.25	900 000	NN BANK NV 0.500% 21-21/09/2028	EUR	793 143	0.21
1 600 000	KERING 1.500% 17-05/04/2027	EUR	1 530 140	0.41	974 000	ROCHE FINANCE EU 3.312% 23-04/12/2027	EUR	996 358	0.27
1 500 000	LOREAL SA 3.375% 23-23/01/2027	EUR	1 524 225	0.41	997 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	1 016 562	0.27
900 000	LOREAL SA 3.375% 23-23/11/2029	EUR	927 320	0.25	841 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	871 232	0.23
100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	95 428	0.03	900 000	SIEMENS FINAN 2.500% 22-08/09/2027	EUR	894 038	0.24
2 200 000	ORANO SA 5.375% 22-15/05/2027	EUR	2 299 386	0.61	1 416 000	SIKA CAPITAL BV 3.750% 23-03/11/2026	EUR	1 439 237	0.38
1 600 000	PSA BANQUE FRANC 0.000% 21-22/01/2025	EUR	1 537 870	0.41	1 450 000	TOYOTA MOTOR FIN 3.375% 23-13/01/2026	EUR	1 454 841	0.39
700 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	704 654	0.19	100 000	VOLKSWAGEN INTFN 3.125% 22-28/03/2025	EUR	99 308	0.03
822 000	RCI BANQUE 1.625% 18-26/05/2026	EUR	785 246	0.21	600 000	VOLKSWAGEN INTFN 3.750% 22-28/09/2027	EUR	608 089	0.16
1 572 000	RCI BANQUE 4.125% 22-01/12/2025	EUR	1 582 264	0.42	900 000	VOLKSWAGEN INTFN 3.875% 23-29/03/2026	EUR	905 797	0.24
					2 700 000	VOLKSWAGEN INTFN 4.125% 22-15/11/2025	EUR	2 732 263	0.73

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	VONOVIA BV 0.625% 19-07/10/2027	EUR	893 343	0.24					
2 900 000	VONOVIA BV 1.125% 17-08/09/2025	EUR	2 773 749	0.74					
2 900 000	VONOVIA BV 1.800% 19-29/06/2025	EUR	2 803 646	0.75					
800 000	ZF EUROPE FIN BV 6.125% 23-13/03/2029	EUR	848 649	0.23					
	<i>Italy</i>		<i>24 218 346</i>	<i>6.47</i>					
1 808 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 774 396	0.47					
3 900 000	ACEA SPA 1.500% 18-08/06/2027	EUR	3 683 968	0.99					
600 000	ASSICURAZIONI GENERALI 5.125% 09-16/09/2024	EUR	603 603	0.16					
600 000	ATLANTIA 4.375% 10-16/09/2025	EUR	606 254	0.16					
600 000	ATLANTIA 5.875% 04-09/06/2024	EUR	603 902	0.16					
1 411 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	1 313 390	0.35					
2 200 000	AUTOSTRADE PER L 1.750% 16-01/02/2027	EUR	2 080 291	0.56					
811 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	835 073	0.22					
600 000	ENEL SOC AZIONI 5.250% 04-20/05/2024	EUR	602 474	0.16					
1 795 000	ENI SPA 1.250% 20-18/05/2026	EUR	1 719 026	0.46					
1 302 000	ENI SPA 3.625% 23-19/05/2027	EUR	1 320 981	0.35					
500 000	INTESA SANPAOLO 0.625% 21-24/02/2026	EUR	469 789	0.13					
2 510 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	2 349 775	0.63					
100 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	97 960	0.03					
700 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	709 752	0.19					
1 000 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	1 017 088	0.27					
600 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	621 629	0.17					
1 126 000	SNAM 3.375% 22-05/12/2026	EUR	1 134 192	0.30					
600 000	TERNA SPA 4.900% 04-28/10/2024	EUR	604 992	0.16					
2 200 000	UNICREDIT SPA 0.325% 21-19/01/2026	EUR	2 069 811	0.55					
	<i>Germany</i>		<i>20 514 831</i>	<i>5.49</i>					
1 800 000	BASF SE 0.750% 22-17/03/2026	EUR	1 708 647	0.46					
500 000	BERTELSMANN SE 1.125% 16-27/04/2026	EUR	479 294	0.13					
2 400 000	DEUTSCHE BANK AG 1.625% 20-20/01/2027	EUR	2 252 523	0.60					
500 000	DEUTSCHE BANK AG 4.000% 22-29/11/2027	EUR	513 696	0.14					
100 000	DEUTSCHE WOHNEN 1.000% 20-30/04/2025	EUR	95 750	0.03					
2 400 000	DT LUFTHANSA AG 3.750% 21-11/02/2028	EUR	2 358 862	0.63					
350 000	GRUENENTHAL GMBH 6.750% 23-15/05/2030	EUR	370 394	0.10					
1 100 000	LEG IMMOBILIEN SE 0.375% 22-17/01/2026	EUR	1 028 830	0.28					
1 100 000	ROBERT BOSCH 3.625% 23-02/06/2027	EUR	1 122 779	0.30					
600 000	VIER GAS TRANSPO 4.000% 22-26/09/2027	EUR	616 424	0.16					
1 400 000	VOLKSWAGEN BANK 4.250% 23-07/01/2026	EUR	1 416 273	0.38					
700 000	VOLKSWAGEN BANK 4.375% 23-03/05/2028	EUR	720 994	0.19					
975 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	884 569	0.24					
2 238 000	VOLKSWAGEN FIN 2.250% 19-01/10/2027	EUR	2 173 891	0.58					
2 053 000	VOLKSWAGEN FINANCIAL 0.250% 22-31/01/2025	EUR	1 978 733	0.53					
19 000	VOLKSWAGEN LEAS 0.375% 21-20/07/2026	EUR	17 606	0.00					
782 000	VOLKSWAGEN LEAS 4.500% 23-25/03/2026	EUR	798 338	0.21					
494 000	VOLKSWAGEN LEAS 4.625% 23-25/03/2029	EUR	520 362	0.14					
200 000	VONOVIA SE 0.000% 21-01/12/2025	EUR	186 423	0.05					
300 000	VONOVIA SE 0.000% 21-16/09/2024	EUR	291 193	0.08					
700 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	668 520	0.18					
300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	310 730	0.08					
	<i>United Kingdom</i>		<i>17 886 467</i>	<i>4.79</i>					
850 000	BRITISH TELECOMM 1.500% 17-23/06/2027	EUR	803 375	0.21					
878 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	903 118	0.24					
584 000	GLAXOSMITHKLINE 4.000% 05-16/06/2025	EUR	588 912	0.16					
2 300 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	2 225 273	0.60					
2 310 000	ITV PLC 1.375% 19-26/09/2026	EUR	2 171 515	0.58					
1 200 000	LINDE PLC 3.625% 23-12/06/2025	EUR	1 207 043	0.32					
798 000	LLOYDS BANK 4.125% 23-30/05/2027	EUR	816 563	0.22					
1 500 000	MONDI FINANCE PL 1.625% 18-27/04/2026	EUR	1 447 278	0.39					
800 000	NATIONAL GRID PLC 2.179% 22-30/06/2026	EUR	777 378	0.21					
100 000	NATIONWIDE BUILDING SOCIETY 2.000% 22-28/04/2027	EUR	96 069	0.03					
2 450 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	2 307 230	0.62					
100 000	NATWEST MARKETS 0.125% 21-18/06/2026	EUR	92 615	0.02					
200 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	194 953	0.05					
2 200 000	RENTOKIL FINANC 3.875% 22-27/06/2027	EUR	2 239 549	0.60					
903 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	927 918	0.25					
1 150 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	1 087 678	0.29					
	<i>Spain</i>		<i>15 010 810</i>	<i>4.01</i>					
700 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	719 430	0.19					
2 400 000	ARVAL SERVICE 4.000% 22-22/09/2026	EUR	2 427 397	0.65					
1 700 000	ARVAL SERVICE 4.125% 23-13/04/2026	EUR	1 719 421	0.46					
600 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	606 494	0.16					
1 100 000	ARVAL SERVICE 4.750% 22-22/05/2027	EUR	1 140 545	0.30					
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	97 245	0.03					
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 3.375% 22-20/09/2027	EUR	1 109 536	0.30					
200 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	185 739	0.05					
2 100 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	1 958 100	0.52					
100 000	CAIXABANK 0.375% 20-03/02/2025	EUR	96 488	0.03					
400 000	CAIXABANK 4.375% 23-29/11/2033	EUR	419 911	0.11					
687 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	714 694	0.19					
1 100 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	1 013 126	0.27					
2 900 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	2 802 684	0.75					
	<i>United States of America</i>		<i>13 830 370</i>	<i>3.71</i>					
500 000	AT&T INC 0.250% 19-04/03/2026	EUR	469 107	0.13					
527 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	543 124	0.15					
768 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	788 935	0.21					
273 000	CARRIER GLOBAL 4.125% 23-29/05/2028	EUR	280 775	0.08					
1 500 000	CATERPILLAR FINL 3.742% 23-04/09/2026	EUR	1 529 324	0.41					
1 100 000	DIGITAL EURO FIN 2.500% 19-16/01/2026	EUR	1 070 377	0.29					
1 002 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	1 047 514	0.28					
1 343 000	IBM CORP 3.375% 23-06/02/2027	EUR	1 358 667	0.36					
248 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	256 867	0.07					
1 900 000	NETFLIX INC 3.000% 20-15/06/2025	EUR	1 883 990	0.50					
1 900 000	NETFLIX INC 3.625% 17-15/05/2027	EUR	1 922 060	0.51					
2 300 000	PRICELINE GROUP 1.800% 15-03/03/2027	EUR	2 211 417	0.59					
462 000	STRYKER CORP 3.375% 23-11/12/2028	EUR	468 213	0.13					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Luxembourg</i>					<i>7 673 745</i>				
1 900 000	BECTON DICKINSON 1.208% 19-04/06/2026	EUR	1 812 479	0.48	100 000	ERSTE GROUP 1.500% 22-07/04/2026	EUR	96 161	0.03
100 000	EUROFINS SCIENTIFIC 2.125% 17-25/07/2024	EUR	98 695	0.03	Floating rate bonds				
500 000	GRAND CITY PROPERTIES 0.125% 21-11/01/2028	EUR	419 090	0.11	<i>France</i>				
100 000	LOGICOR FIN 0.625% 22-17/11/2025	EUR	93 118	0.02	1 500 000	AXA SA 14-20/05/2049 FRN	EUR	1 476 143	0.39
550 000	LOGICOR FIN 1.625% 19-15/07/2027	EUR	504 210	0.13	900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 22-16/06/2032 FRN	EUR	888 350	0.24
2 073 000	NESTLE FINANCE INTERNATIONAL 3.500% 23-13/12/2027	EUR	2 139 240	0.57	600 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	590 169	0.16
100 000	TRATON FINANCE LUXEMBOURG SA 0.125% 21-24/03/2025	EUR	95 563	0.03	1 900 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 731 238	0.46
1 300 000	TRATON FINANCE LUXEMBOURG SA 4.000% 23-16/09/2025	EUR	1 305 759	0.35	100 000	BNP PARIBAS 21-13/04/2027 FRN	EUR	92 649	0.02
600 000	TRATON FINANCE LUXEMBOURG SA 4.125% 22-22/11/2025	EUR	604 411	0.16	1 600 000	BNP PARIBAS 22-25/07/2028 FRN	EUR	1 557 166	0.42
600 000	TRATON FINANCE LUXEMBOURG SA 4.125% 23-18/01/2025	EUR	601 180	0.16	500 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	473 011	0.13
<i>Sweden</i>					<i>5 039 576</i>				
320 000	MOLNLYCKE HLD 4.250% 23-08/09/2028	EUR	328 062	0.09	1 000 000	BPCE 21-13/01/2042 FRN	EUR	906 037	0.24
200 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	194 193	0.05	1 200 000	CNP ASSURANCES 14-05/06/2045 FRN	EUR	1 192 809	0.32
500 000	SKANDINAVISKA ENSKILDA BANK 3.875% 23-09/05/2028	EUR	511 638	0.14	600 000	CNP ASSURANCES 14-29/11/2049 FRN	EUR	594 318	0.16
1 365 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 404 984	0.38	800 000	CREDIT AGRICOLE ASSURANCES 14-31/10/2049 FRN	EUR	794 902	0.21
100 000	SVENSKA HANDELSBANKEN 0.125% 21-03/11/2026	EUR	91 875	0.02	200 000	CREDIT AGRICOLE ASSURANCES 15-29/01/2049 FRN	EUR	198 468	0.05
745 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	759 997	0.20	1 000 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	964 369	0.26
1 533 000	SWEDBANK AB 4.625% 23-30/05/2026	EUR	1 548 178	0.41	600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	604 637	0.16
216 000	VOLVO TREAS AB 0.000% 21-18/05/2026	EUR	200 649	0.05	1 700 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	1 638 490	0.44
<i>Ireland</i>					<i>4 798 965</i>				
1 250 000	CA AUTO BANK 4.375% 23-08/06/2026	EUR	1 269 039	0.34	1 100 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	996 854	0.27
2 100 000	DELL BANK INTERN 0.500% 21-27/10/2026	EUR	1 942 540	0.52	400 000	ENGIE 19-31/12/2059 FRN	EUR	384 143	0.10
100 000	FCA BANK IE 0.000% 21-16/04/2024	EUR	98 889	0.03	600 000	GROUPAMA SA 14-28/05/2049 FRN	EUR	599 990	0.16
1 513 000	SMURFIT KAPPA AQ 2.875% 18-15/01/2026	EUR	1 488 497	0.40	600 000	LA MONDIALE 14-29/12/2049 FRN	EUR	598 977	0.16
<i>Finland</i>					<i>2 978 129</i>				
2 043 000	NOKIA OYJ 2.000% 19-11/03/2026	EUR	1 965 559	0.53	1 800 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	1 687 633	0.45
100 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	93 898	0.03	1 500 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	1 374 537	0.37
909 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	918 672	0.25	4 000 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	3 766 061	1.01
<i>Denmark</i>					<i>2 477 095</i>				
1 575 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 435 496	0.38	1 400 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	1 286 198	0.34
101 000	COLOPLAST FINANC 2.250% 22-19/05/2027	EUR	97 941	0.03	1 900 000	SOGECAP SA 14-29/12/2049 FRN	EUR	1 869 090	0.50
100 000	NYKREDIT 1.375% 22-12/07/2027	EUR	93 484	0.02	1 300 000	TOTAL SA 15-29/12/2049 FRN	EUR	1 269 256	0.34
847 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	850 174	0.23	1 500 000	TOTAL ENERGIES SE 22-31/12/2062 FRN	EUR	1 381 531	0.37
<i>Norway</i>					<i>1 616 081</i>				
100 000	SANTANDER CONSUM 0.500% 22-11/08/2025	EUR	95 028	0.03	<i>Spain</i>				
100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	95 025	0.03	2 700 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-16/01/2030 FRN	EUR	2 595 210	0.69
1 343 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	1 334 196	0.36	500 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-10/05/2026 FRN	EUR	503 012	0.13
100 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	91 832	0.02	1 900 000	BANCO SABADELL 22-08/09/2026 FRN	EUR	1 936 191	0.52
<i>Switzerland</i>					<i>1 141 552</i>				
1 300 000	UBS GROUP 0.250% 21-24/02/2028	EUR	1 141 552	0.31	1 000 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	1 032 137	0.28
<i>Iceland</i>					<i>998 526</i>				
1 050 000	ISLANDSBANKI 0.750% 22-25/03/2025	EUR	998 526	0.27	1 500 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 575 209	0.42
<i>Belgium</i>					<i>780 470</i>				
800 000	PROXIMUS SA 1.875% 15-01/10/2025	EUR	780 470	0.21	900 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	935 358	0.25
<i>Japan</i>					<i>97 059</i>				
100 000	ASAHI GROUP 0.155% 20-23/10/2024	EUR	97 059	0.03	300 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	303 328	0.08

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>The Netherlands</i>					<i>Portugal</i>				
			12 703 951	3.39				5 100 622	1.36
600 000	ACHMEA BV 15-29/12/2049 FRN	EUR	593 307	0.16	900 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	839 836	0.22
600 000	ASR NEDERLAND NV 14-30/09/2049 FRN	EUR	598 390	0.16	2 500 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	2 361 016	0.63
1 050 000	ASR NEDERLAND NV 15-29/09/2045 FRN	EUR	1 060 237	0.28	400 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	410 770	0.11
1 600 000	COOPERATIEVE RAB 20-05/05/2028 FRN	EUR	1 474 101	0.39	1 400 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	1 291 829	0.35
600 000	GENERALI FINANCE 14-30/11/2049 FRN	EUR	596 278	0.16	200 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	197 171	0.05
1 700 000	ING GROEP NV 22-23/05/2026 FRN	EUR	1 662 338	0.44	<i>Ireland</i>				
600 000	NN GROUP NV 14-15/07/2049 FRN	EUR	596 010	0.16	100 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	95 786	0.03
600 000	NN GROUP NV 14-29/06/2049 FRN	EUR	594 230	0.16	100 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	99 978	0.03
600 000	REPSOL INTERNATIONAL FINANCE 15-25/03/2075 FRN	EUR	596 903	0.16	1 426 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 325 383	0.35
900 000	SWISS LIFE 16-29/12/2049 FRN	EUR	889 321	0.24	2 066 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	2 008 690	0.54
1 300 000	SWISS RE 15-29/12/2049 FRN	EUR	1 252 560	0.33	463 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	480 880	0.13
1 459 000	VOLKSWAGEN INTFN 14-29/03/2049 FRN	EUR	1 442 384	0.39	491 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	513 160	0.14
600 000	VOLKSWAGEN INTFN 17-31/12/2049 FRN	EUR	570 895	0.15	<i>Norway</i>				
800 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	776 997	0.21	1 100 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	964 638	0.26
<i>Italy</i>					100 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	91 621	0.02
			8 156 489	2.19	200 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	194 680	0.05
800 000	ENEL SPA 21-31/12/2061 FRN	EUR	697 380	0.19	433 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	454 889	0.12
1 000 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 034 158	0.28	1 335 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 338 195	0.36
602 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	619 462	0.17	100 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	91 619	0.02
1 548 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	1 598 784	0.43	<i>Austria</i>				
2 300 000	UNICREDIT SPA 20-16/06/2026 FRN	EUR	2 218 691	0.59	2 100 000	RAIFFEISEN BK IN 23-26/01/2027 FRN	EUR	2 118 741	0.57
250 000	UNICREDIT SPA 20-20/01/2026 FRN	EUR	242 502	0.06	<i>Denmark</i>				
966 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	858 031	0.23	100 000	DANSKE BANK A/S 22-17/02/2027 FRN	EUR	95 073	0.03
851 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	887 481	0.24	600 000	DANSKE BANK A/S 23-12/01/2027 FRN	EUR	604 459	0.16
<i>Germany</i>					264 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	247 826	0.07
			7 974 212	2.15	1 100 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 072 734	0.29
1 000 000	ALLIANZ SE 15-07/07/2045 FRN	EUR	970 192	0.26	<i>Switzerland</i>				
400 000	BAYER AG 22-25/03/2082 FRN	EUR	379 900	0.10	1 407 000	UBS GROUP 20-29/01/2026 FRN	EUR	1 347 660	0.36
300 000	BAYER AG 23-25/09/2083 FRN	EUR	304 980	0.08	200 000	UBS GROUP 22-15/06/2027 FRN	EUR	195 727	0.05
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	95 969	0.03	<i>United States of America</i>				
100 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	97 860	0.03	584 000	CITIGROUP INC 05-25/02/2030 SR FRN	EUR	581 103	0.16
200 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	209 939	0.06	570 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	591 660	0.16
97 000	DEUTSCHE BANK AG 20-10/06/2026 FRN	EUR	93 952	0.03	<i>Greece</i>				
1 000 000	DEUTSCHE BANK AG 20-19/05/2031 FRN	EUR	1 012 640	0.27	953 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	999 055	0.27
1 600 000	DEUTSCHE BANK AG 20-19/11/2025 FRN	EUR	1 555 279	0.42	<i>Finland</i>				
1 500 000	DEUTSCHE BANK AG 21-17/02/2027 FRN	EUR	1 399 761	0.37	687 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	695 641	0.19
2 000 000	MERCK 20-09/09/2080 FRN	EUR	1 853 740	0.50	275 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	285 614	0.08
<i>United Kingdom</i>					<i>Sweden</i>				
			5 515 124	1.48	964 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	961 028	0.26
600 000	AVIVA PLC 14-03/07/2044 FRN	EUR	594 608	0.16	<i>Belgium</i>				
1 048 000	BARCLAYS BANK PLC 21-22/03/2031 FRN	EUR	965 326	0.26	100 000	KBC GROUP NV 22-21/01/2028 FRN	EUR	91 963	0.02
1 405 000	BARCLAYS BANK PLC 22-28/01/2028 FRN	EUR	1 289 085	0.34	700 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	718 755	0.19
100 000	BARCLAYS BANK PLC 22-31/01/2027 FRN	EUR	98 283	0.03	<i>Australia</i>				
584 000	HBOS PLC 05-18/03/2030 SR FRN	EUR	581 681	0.16	600 000	BHP BILLITON FIN 15-22/10/2079 FRN	EUR	603 402	0.16
600 000	LLOYDS BANKING GROUP PLC 20-18/03/2030 FRN	EUR	598 604	0.16	Floating rate notes				
500 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	441 668	0.12	<i>France</i>				
1 000 000	SSE PLC 20-31/12/2060 FRN	EUR	945 869	0.25	800 000	COMP 2023-FR1 A 23-28/10/2035 FRN	EUR	801 806	0.21
					600 000	HLFCT 2023-1 A 23-31/10/2057 FRN	EUR	603 007	0.16
					<i>Ireland</i>				
					880 000	FIAR 1 A 23-12/09/2033 FRN	EUR	881 873	0.24
					2 286 686				
					0.61				
					<i>France</i>				
					1 404 813				
					0.37				

BNP PARIBAS FUNDS Euro Short Term Corporate Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Other transferable securities		0	0.00
	Bonds		0	0.00
	<i>United States of America</i>		<i>0</i>	<i>0.00</i>
8 000 000	LEHMAN BROS HLDG 0.000% 07- 31/12/2049 SR DFLT	EUR	0	0.00
	Shares/Units in investment funds		31 417 276	8.37
	<i>Luxembourg</i>		<i>31 417 276</i>	<i>8.37</i>
45 362.47	BNP PARIBAS FUNDS EURO HIGH YIELD BOND - X CAP	EUR	7 957 938	2.12
43 218.90	BNP PARIBAS FUNDS EURO HIGH YIELD SHORT DURATION BOND - I CAP	EUR	5 435 641	1.44
127 223.55	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	18 023 697	4.81
	Total securities portfolio		365 026 838	97.61

BNP PARIBAS FUNDS Europe Convertible

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>1 423 206</i>	<i>2.27</i>
300 000	CITIGROUP GLOB L 0.000% 23-15/03/2028 CV	EUR	331 782	0.53
600 000	IWG GROUP 0.500% 20-09/12/2027 CV	GBP	601 239	0.96
500 000	LAGFIN 3.500% 23-08/06/2028 CV	EUR	490 185	0.78
	<i>Austria</i>		<i>984 860</i>	<i>1.57</i>
1 000 000	AMS AG 2.125% 20-03/11/2027 CV	EUR	788 920	1.26
200 000	VOESTALPINE AG 2.750% 23-28/04/2028 CV	EUR	195 940	0.31
	<i>Mexico</i>		<i>699 244</i>	<i>1.12</i>
700 000	FEMSA 2.625% 23-24/02/2026 CV	EUR	699 244	1.12
	<i>Denmark</i>		<i>586 302</i>	<i>0.93</i>
600 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	586 302	0.93
	<i>Belgium</i>		<i>467 655</i>	<i>0.75</i>
500 000	UMICORE SA 0.000% 20-23/06/2025 CV	EUR	467 655	0.75
	<i>Ireland</i>		<i>202 246</i>	<i>0.32</i>
200 000	GLANBIA COOP SOC 1.875% 22-27/01/2027 CV	EUR	202 246	0.32
	<i>Jersey Island</i>		<i>67 875</i>	<i>0.11</i>
100 000	CORNWALL JERSEY 0.750% 21-16/04/2026 CV	GBP	67 875	0.11
	Shares/Units in investment funds		182 372	0.29
	<i>France</i>		<i>182 372</i>	<i>0.29</i>
3.55	BNP PARIBAS CASH INVEST R	EUR	182 372	0.29
	Total securities portfolio		61 941 604	98.77

BNP PARIBAS FUNDS Europe Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
France									
146 488	AIR LIQUIDE SA	EUR	25 799 467	2.87					
628 581	ALSTOM	EUR	7 656 117	0.85					
1 670 602	CREDIT AGRICOLE SA	EUR	21 470 577	2.39					
147 902	ESSILORLUXOTTICA	EUR	26 859 003	2.99					
33 023	KERING	EUR	13 176 177	1.47					
54 746	LOREAL	EUR	24 671 285	2.74					
36 344	LVMH MOET HENNESSY LOUIS VUI	EUR	26 661 958	2.96					
674 055	MICHELIN (CGDE)	EUR	21 879 825	2.43					
108 800	SCHNEIDER ELECTRIC SE	EUR	19 777 664	2.20					
514 138	TOTAL SA	EUR	31 670 901	3.52					
665 868	WORLDLINE SA - W/I	EUR	10 434 152	1.16					
United Kingdom									
229 490	ASTRAZENECA PLC	GBP	28 072 171	3.12					
59 214	LINDE PLC	EUR	21 870 691	2.43					
1 851 966	PRUDENTIAL PLC	GBP	18 960 986	2.11					
329 476	RECKITT BENCKISER GROUP PLC	GBP	20 607 696	2.29					
1 210 159	STANDARD CHARTERED PLC	GBP	9 309 238	1.04					
Switzerland									
224 713	ALCON INC	CHF	15 865 506	1.76					
175 032	DSM-FIRMENICH AG	EUR	16 102 944	1.79					
26 486	LONZA GROUP AG - REG	CHF	10 076 474	1.12					
329 151	NESTLE SA-REG	CHF	34 522 442	3.84					
428 454	STMICROELECTRONICS NV	EUR	19 370 405	2.15					
The Netherlands									
72 076	ASML HOLDING NV	EUR	49 134 208	5.47					
773 022	PROSUS NV	EUR	20 859 999	2.32					
777 086	UNIVERSAL MUSIC GROUP NV	EUR	20 056 590	2.23					
Germany									
78 415	DEUTSCHE BOERSE AG	EUR	14 624 398	1.63					
941 627	DEUTSCHE TELEKOM AG - REG	EUR	20 480 387	2.28					
227 453	SIEMENS AG - REG	EUR	38 648 814	4.31					
122 560	SYMRISE AG	EUR	12 211 878	1.36					
Spain									
190 467	AMADEUS IT GROUP SA	EUR	12 357 499	1.37					
7 496 923	BANCO SANTANDER SA	EUR	28 334 620	3.15					
1 212 344	GRIFOLS SA	EUR	18 736 777	2.08					
Denmark									
504 017	NOVO NORDISK A/S-B	DKK	47 199 934	5.26					
200 615	NOVOZYMES A/S - B	DKK	9 986 951	1.11					
Finland									
718 522	NESTE OYJ	EUR	23 143 594	2.57					
480 162	SAMPO OYJ - A	EUR	19 019 217	2.11					
Sweden									
1 339 429	ATLAS COPCO AB-A	SEK	20 881 015	2.32					
855 162	EPIROC AB-A	SEK	15 532 338	1.73					
Italy									
9 394 589	INTESA SANPAOLO	EUR	24 834 596	2.76					
Ireland									
546 069	EXPERIAN PLC	GBP	20 177 866	2.24					
Belgium									
292 477	ANHEUSER - BUSCH INBEV SA/NV	EUR	17 086 506	1.90					
					Luxembourg				
270 590	EUROFINS SCIENTIFIC	EUR	15 959 398	1.77					
					Portugal				
581 150	JERONIMO MARTINS	EUR	13 389 696	1.49					
					Norway				
393 624	SCHIBSTED ASA - A	NOK	10 266 469	1.14					
					Shares/Units in investment funds				
					Luxembourg				
13 387.89	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	1 650 078	0.18					
Total securities portfolio								899 388 507	100.01

BNP PARIBAS FUNDS Europe Growth

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares			119 837 498	99.67						
<i>France</i>					<i>Portugal</i>					
83 635	ALSTOM	EUR	1 018 674	0.85	77 810	JERONIMO MARTINS	EUR	1 792 742	1.49	
22 589	ESSILORLUXOTTICA	EUR	4 102 162	3.41	Shares/Units in investment funds					
5 596	KERING	EUR	2 232 804	1.86						
11 319	LOREAL	EUR	5 100 907	4.24	<i>Luxembourg</i>					
6 700	LVMH MOET HENNESSY LOUIS VUI	EUR	4 915 120	4.09	1 017.86	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	125 452	0.10	
10 512	SARTORIUS STEDIM BIOTECH	EUR	2 517 624	2.09	Total securities portfolio					
16 036	SCHNEIDER ELECTRIC SE	EUR	2 915 024	2.42					119 962 950	99.77
124 755	WORLDLINE SA - W/I	EUR	1 954 911	1.63						
<i>Germany</i>										
25 804	CTS EVENTIM AG + CO KGAA	EUR	1 615 330	1.34						
165 799	DEUTSCHE TELEKOM AG - REG	EUR	3 606 128	3.00						
27 701	SAP SE	EUR	3 863 735	3.21						
30 372	SIEMENS AG - REG	EUR	5 160 811	4.29						
20 554	SYMRISE AG	EUR	2 048 001	1.70						
<i>The Netherlands</i>										
10 637	ASML HOLDING NV	EUR	7 251 244	6.03						
119 458	CTP NV	EUR	1 825 318	1.52						
141 681	PROSUS NV	EUR	3 823 262	3.18						
129 474	UNIVERSAL MUSIC GROUP NV	EUR	3 341 724	2.78						
<i>Switzerland</i>										
44 520	ALCON INC	CHF	3 143 264	2.61						
32 162	DSM-FIRMENICH AG	EUR	2 958 904	2.46						
4 763	LONZA GROUP AG - REG	CHF	1 812 061	1.51						
47 243	NESTLE SA-REG	CHF	4 955 002	4.12						
61 877	STMICROELECTRONICS NV	EUR	2 797 459	2.33						
<i>Denmark</i>										
75 756	NOVO NORDISK A/S-B	DKK	7 094 361	5.90						
43 668	NOVOZYMES A/S - B	DKK	2 173 866	1.81						
<i>United Kingdom</i>										
12 391	LINDE PLC	EUR	4 576 616	3.81						
297 368	PRUDENTIAL PLC	GBP	3 044 543	2.53						
<i>Sweden</i>										
244 688	ATLAS COPCO AB-A	SEK	3 814 561	3.17						
117 145	EPIROC AB-A	SEK	2 127 709	1.77						
<i>Spain</i>										
35 868	AMADEUS IT GROUP SA	EUR	2 327 116	1.94						
215 108	GRIFOLS SA	EUR	3 324 494	2.77						
<i>Ireland</i>										
87 853	EXPERIAN PLC	GBP	3 246 267	2.70						
<i>Finland</i>										
99 412	NESTE OYJ	EUR	3 202 061	2.66						
<i>Norway</i>										
298 567	ADEVINTA ASA	NOK	2 991 392	2.49						
<i>Luxembourg</i>										
42 956	EUROFINS SCIENTIFIC	EUR	2 533 545	2.11						
<i>Poland</i>										
325 566	ALLEGRO.EU SA	PLN	2 497 724	2.08						
<i>Italy</i>										
287 744	NEXI SPA	EUR	2 131 032	1.77						

BNP PARIBAS FUNDS Europe Real Estate Securities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			107 777 416	98.03
<i>United Kingdom</i>				
1 290 540	GRAINGER PLC	GBP	3 937 670	3.58
540 134	GREAT PORTLAND ESTATES PLC	GBP	2 617 925	2.38
580 208	LAND SECURITIES GROUP PLC	GBP	4 719 065	4.29
722 195	SEGRO PLC	GBP	7 387 382	6.71
855 998	SHAFTESBURY CAPITAL PLC	GBP	1 364 184	1.24
311 185	UNITE GROUP PLC	GBP	3 749 087	3.41
<i>France</i>				
18 214	ARGAN	EUR	1 551 833	1.41
73 760	CARMILA	EUR	1 149 181	1.05
74 456	COVIVIO	EUR	3 624 518	3.30
62 018	GECCINA SA	EUR	6 828 182	6.21
49 587	ICADE	EUR	1 762 322	1.60
205 079	KLEPIERRE	EUR	5 061 350	4.60
<i>Germany</i>				
82 849	LEG IMMOBILIEN SE	EUR	6 571 583	5.98
284 724	VONOVIA SE	EUR	8 165 883	7.42
38 214	VONOVIA SE	EUR	1 090 628	0.99
<i>Sweden</i>				
428 512	CASTELLUM AB	SEK	5 515 901	5.02
211 971	HUFVUDSTADEN AB - A	SEK	2 705 689	2.46
179 499	PANDOX AB - W/I	SEK	2 425 030	2.21
<i>Belgium</i>				
40 879	AEDIFICA	EUR	2 601 948	2.37
29 410	COFINIMMO	EUR	2 099 874	1.91
174 372	WAREHOUSES DE PAUW SCA	EUR	4 969 602	4.52
<i>Switzerland</i>				
42 828	PSP SWISS PROPERTY AG - REG	CHF	5 417 417	4.93
40 053	SWISS PRIME SITE - REG	CHF	3 870 885	3.52
<i>Spain</i>				
709 893	INMOBILIARIA COL SOCIMI	EUR	4 649 799	4.23
432 692	MERLIN PROPERTIES SOCIMI SA	EUR	4 352 882	3.96
<i>The Netherlands</i>				
97 866	UNIBAIL-RODAMCO-WESTFIELD	EUR	6 549 193	5.96
<i>Austria</i>				
53 399	CA IMMOBILIEN ANLAGEN AG	EUR	1 732 798	1.58
<i>Guernsey Island</i>				
29 104	SHURGARD SELF STORAGE LTD	EUR	1 305 605	1.19
Shares/Units in investment funds			1 100 972	1.00
<i>Luxembourg</i>				
8 932.73	BNP PARIBAS INSTICASH EUR 1D - X CAP	EUR	1 100 972	1.00
Total securities portfolio			108 878 388	99.03

BNP PARIBAS FUNDS Europe Small Cap

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
United Kingdom									
154 624	COMPUTACENTER PLC	GBP	4 981 942	1.09	9 454	SIEGFRIED HOLDING AG - REG	CHF	8 740 145	1.91
2 830 831	CONVATEC GROUP PLC	GBP	7 977 485	1.74	211 352	SIG COMBIBLOC GROUP AG	CHF	4 398 904	0.96
60 571	CVS GROUP PLC	GBP	1 176 401	0.26	33 256	SWISSQUOTE GROUP HOLDING-REG	CHF	7 318 681	1.60
690 687	DISCOVERIE GROUP PLC	GBP	6 296 725	1.37	5 115	TECAN GROUP AG-REG	CHF	1 889 309	0.41
3 656 917	GRAINGER PLC	GBP	11 157 912	2.44	Spain				
273 097	GREGGS PLC	GBP	8 200 316	1.79	849 401	BANKINTER SA	EUR	4 923 128	1.07
382 029	HOWDEN JOINERY GROUP PLC	GBP	3 586 854	0.78	719 497	INDRA SISTEMAS SA	EUR	10 072 958	2.20
1 328 812	IG GROUP HOLDINGS PLC	GBP	11 738 568	2.56	1 243 513	INMOBILIARIA COL SOCIMI	EUR	8 145 010	1.78
1 018 653	INCHCAPE PLC	GBP	8 410 896	1.84	358 874	MERLIN PROPERTIES SOCIMI SA	EUR	3 610 272	0.79
652 445	INTERMEDIATE CAPITAL GROUP	GBP	12 652 863	2.77	91 592	VISCOFAN SA	EUR	4 909 331	1.07
1 335 467	MAN GROUP PLC/JERSEY	GBP	3 584 671	0.78	Austria				
2 360 674	MARKS & SPENCER GROUP PLC	GBP	7 420 779	1.62	92 900	ANDRITZ AG	EUR	5 239 560	1.14
146 021	MICHAEL PAGE INTERNATIONAL	GBP	820 636	0.18	206 203	BAWAG GROUP AG	EUR	9 893 620	2.16
1 898 439	PETS AT HOME GROUP PLC	GBP	6 971 130	1.52	205 271	WIENERBERGER AG	EUR	6 203 290	1.35
77 316	SAFESTORE HOLDINGS PLC	GBP	788 729	0.17	Ireland				
125 911	SPECTRIS PLC	GBP	5 490 943	1.20	708 117	GLANBIA PLC	EUR	10 558 024	2.30
565 096	WEIR GROUP PLC/THE	GBP	12 302 275	2.69	433 997	GRAFTON GROUP PLC - UTS	GBP	4 563 091	1.00
94 617	WH SMITH PLC	GBP	1 456 570	0.32	Denmark				
99 384	YOUNG & RUBICAM PLC	GBP	1 353 334	0.30	120 454	ALK-ABELLO A/S	DKK	1 635 236	0.36
France					562 687	H LUNDBECK A/S	DKK	2 472 802	0.54
625 970	ELIS SA - W/I	EUR	11 824 573	2.58	59 655	NKT A/S	DKK	3 711 557	0.81
70 918	GAZTRANSPORT ET TECHNIGA SA	EUR	8 503 068	1.86	66 874	ROYAL UNIBREW	DKK	4 046 772	0.88
60 439	IPSOS	EUR	3 429 913	0.75	Luxembourg				
151 216	REXEL SA	EUR	3 745 620	0.82	1 832 903	B&M EUROPEAN VALUE RETAIL SA	GBP	11 849 198	2.59
14 261	S.O.I.T.E.C.	EUR	2 307 430	0.50	Norway				
59 056	SOPRA STERIA GROUP	EUR	11 681 277	2.55	2 784 708	AKER SOLUTIONS ASA	NOK	10 430 399	2.28
393 632	SPIE SA - W/I	EUR	11 139 786	2.43	Finland				
19 881	VERALLIA	EUR	693 052	0.15	195 086	HUHTAMAKI OYJ	EUR	7 165 509	1.56
Sweden					114 433	VALMET OYJ	EUR	2 987 846	0.65
185 870	AAK AB	SEK	3 753 297	0.82	The Netherlands				
364 609	AXFOOD AB	SEK	8 941 231	1.95	19 117	AALBERTS INDUSTRIES NV	EUR	750 533	0.16
945 290	CASTELLUM AB	SEK	12 167 982	2.66	98 283	ARCADIS NV	EUR	4 800 142	1.05
1 027 635	FABEGE AB	SEK	9 987 883	2.18	Belgium				
80 695	HEXPOL AB	SEK	884 329	0.19	50 868	MELEXIS NV	EUR	4 641 705	1.01
87 311	LINDAB INTERNATIONAL AB	SEK	1 561 520	0.34	Other transferable securities				
390 803	LOOMIS AB	SEK	9 394 016	2.05	Shares				
Germany					United Arab Emirates				
153 683	AIXTRON SE	EUR	5 941 385	1.30	422 910	NMC HEALTH PLC	GBP	0	0.00
28 828	CTS EVENTIM AG + CO KGAA	EUR	1 804 633	0.39	Shares/Units in investment funds				
435 561	FREENET AG	EUR	11 037 116	2.41	Luxembourg				
68 541	GERRESHEIMER AG	EUR	6 466 843	1.41	88 257.76	BNP PARIBAS INSTICASH EUR ID - X CAP	EUR	10 877 901	2.37
148 644	HUGO BOSS AG - ORD	EUR	10 027 524	2.19	Total securities portfolio				
170 726	JENOPTIK AG	EUR	4 855 447	1.06	458 122 333 100.01				
Italy									
270 364	AZIMUT HOLDING SPA	EUR	6 391 405	1.40					
332 027	BANCA GENERALI S.P.A.	EUR	11 169 388	2.44					
86 556	BRUNELLO CUCINELLI SPA	EUR	7 668 862	1.67					
201 101	INTERPUMP GROUP SPA	EUR	9 425 604	2.06					
68 953	IVECO GROUP NV	EUR	561 691	0.12					
7 616	REPLY SPA	EUR	910 112	0.20					
Switzerland									
12 311	FISCHER (GEORG)-REG	CHF	809 080	0.18					
50 911	LANDIS+GYR GROUP AG	CHF	4 161 811	0.91					
36 939	PSP SWISS PROPERTY AG - REG	CHF	4 672 503	1.02					

BNP PARIBAS FUNDS Europe Small Cap Convertible

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Convertible bonds			202 011 285	97.79					
<i>The Netherlands</i>									
3 500 000	BASIC-FIT NV 1.500% 21-17/06/2028 CV	EUR	3 153 535	1.53					
6 100 000	BE SEMICONDUCTOR 1.875% 22-06/04/2029 CV	EUR	8 216 639	3.98					
4 100 000	CM.COM NV 2.000% 21-09/09/2026 CV	EUR	2 603 828	1.26					
1 800 000	ELM BV SWISS PRI 1.625% 23-31/05/2030 CV	CHF	2 089 913	1.01					
7 000 000	ENCAVIS FINANCE 21-31/12/2061 CV FRN	EUR	6 390 790	3.09					
1 000 000	FUGRO NV 4.500% 17-02/11/2024 CV	EUR	1 015 310	0.49					
7 400 000	JUST EAT TAKEA 1.250% 20-30/04/2026 CV	EUR	6 426 160	3.11					
1 400 000	MONDELEZ INTL 0.000% 21-20/09/2024 CV	EUR	1 355 900	0.66					
3 700 000	PHARMING NV 3.000% 20-21/01/2025 CV	EUR	3 548 300	1.72					
6 000 000	SHOP APOTHEKE 0.000% 21-21/01/2028 CV	EUR	5 585 400	2.70					
4 000 000	TAKEAWAY.COM N 2.250% 19-25/01/2024 CV	EUR	3 979 800	1.93					
1 690 000	ZUR ROSE FINANCE 2.750% 20-31/03/2025 CV	CHF	1 758 949	0.85					
<i>France</i>									
1 300 000	AIR FRANCE-KLM 22-23/02/2171 CV FRN	EUR	1 487 408	0.72					
1 074 479	FIGEAC AERO 1.125% 17-18/10/2028 CV FLAT	EUR	677 594	0.33					
70 179	FNAC DART SA 0.250% 21-23/03/2027 CV FLAT	EUR	4 899 056	2.37					
40 000	GENFIT 3.500% 17-21/10/2025 CV FLAT	EUR	1 050 920	0.51					
49 394	KORIAN SA 21-31/12/2061 CV FRN FLAT	EUR	1 207 831	0.58					
62 505	NEOEN SAS 2.000% 20-02/06/2025 CV FLAT	EUR	2 848 728	1.38					
6 800 000	NEOEN SAS 2.875% 22-14/09/2027 CV	EUR	6 325 632	3.06					
109 100	NEXITY 0.875% 21-19/04/2028 CV FLAT	EUR	4 305 850	2.08					
5 400 000	ORPAR 0.000% 17-20/06/2024 CV	EUR	5 398 164	2.61					
15 375	SOITEC 0.000% 20-01/10/2025 CV	EUR	2 885 150	1.40					
297 400	VOLTALIA SA 1.000% 21-13/01/2025 CV FLAT	EUR	8 720 659	4.22					
<i>Germany</i>									
4 000 000	BECHTLE AG 2.000% 23-08/12/2030 CV	EUR	4 229 000	2.05					
5 900 000	DELIVERY HERO AG 0.250% 20-23/01/2024 CV	EUR	5 878 164	2.85					
8 200 000	DUERR AG 0.750% 20-15/01/2026 CV	EUR	7 514 480	3.64					
4 100 000	HELLOFRESH SE 0.750% 20-13/05/2025 CV	EUR	3 874 049	1.88					
3 600 000	MBT SYSTEMS 3.750% 23-17/05/2029 CV	EUR	2 427 156	1.17					
1 000 000	MORPHOSYS AG 0.625% 20-16/10/2025 CV	EUR	836 750	0.41					
1 600 000	NORDEX SE 4.250% 23-14/04/2030 CV	EUR	1 583 232	0.77					
3 900 000	SGL CARBON SE 5.750% 22-21/09/2027 CV	EUR	4 002 102	1.94					
1 600 000	SGL CARBON SE 5.750% 23-28/06/2028 CV	EUR	1 606 704	0.78					
<i>Switzerland</i>									
5 770 000	BASILEA PHARM 3.250% 20-28/07/2027 CV	CHF	6 178 375	2.99					
9 000 000	CEMBRA MONEY BAN 0.000% 19-09/07/2026 CV	CHF	9 067 376	4.38					
1 210 000	SWISS PRIME SITE 0.325% 18-16/01/2025 CV	CHF	1 275 673	0.62					
<i>Jersey Island</i>									
6 300 000	DERWENT CAP 3 1.500% 19-12/06/2025 CV	GBP	6 875 437	3.33					
4 088 000	PHP FIN JERS 2.875% 19-15/07/2025 CV	GBP	4 593 345	2.22					
					<i>Norway</i>				
600 000	BORR DRILLING 5.000% 23-08/02/2028 CV	USD	681 555	0.33					
10 400 000	BW OFFSHORE LTD 2.500% 19-12/11/2024 CV	USD	8 953 423	4.32					
					<i>United Kingdom</i>				
2 900 000	CAPITAL & COUNTI 2.000% 20-30/03/2026 CV	GBP	3 079 847	1.49					
4 700 000	TRAINLINE PLC 1.000% 21-14/01/2028 CV	GBP	4 907 244	2.38					
					<i>Austria</i>				
1 300 000	DO & CO AG 1.750% 21-28/01/2026 CV	EUR	2 134 041	1.03					
5 800 000	VOESTALPINE AG 2.750% 23-28/04/2028 CV	EUR	5 682 260	2.75					
					<i>Mauritius</i>				
8 600 000	HTA GROUP LTD 2.875% 21-18/03/2027 CV	USD	6 726 942	3.26					
					<i>Finland</i>				
3 800 000	OUTOKUMPU OYJ 5.000% 20-09/07/2025 CV	EUR	6 092 578	2.95					
					<i>Denmark</i>				
6 100 000	GN STORE NORD 0.000% 19-21/05/2024 CV	EUR	5 960 737	2.89					
					<i>Ireland</i>				
5 600 000	GLANBIA COOP SOC 1.875% 22-27/01/2027 CV	EUR	5 662 888	2.74					
					<i>Spain</i>				
4 300 000	CRITERIA CAIXA 0.000% 21-22/06/2025 CV	EUR	4 064 016	1.97					
					<i>Belgium</i>				
5 300 000	MITHRA PHARMA 4.250% 20-17/12/2025 CV	EUR	1 464 655	0.71					
					<i>Luxembourg</i>				
1 000 000	GLOBAL FASHION G 1.250% 21-15/03/2028 CV	EUR	727 740	0.35					
					Other transferable securities				
					Convertible bonds				
					<i>Germany</i>				
200 000	ARCANDOR AG 8.875% 08-31/12/2099 CV DFLT	EUR	20	0.00					
					Shares/Units in investment funds				
					<i>France</i>				
40.91	BNP PARIBAS CASH INVEST R	EUR	2 100 411	1.02					
					Total securities portfolio				
					204 111 716				
					98.81				

BNP PARIBAS FUNDS Flexible Global Credit

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			9 634 586	64.48					
<i>United States of America</i>									
300 000	AMERICAN EXPRESS 3.950% 22-01/08/2025	USD	267 326	1.79					
200 000	AMGEN INC 2.000% 16-25/02/2026	EUR	195 181	1.31					
200 000	AT&T INC 0.250% 19-04/03/2026	EUR	187 643	1.26					
300 000	BANK OF NY MELLO 2.450% 16-17/08/2026	USD	256 418	1.72					
300 000	CNH INDUSTRIAL 1.450% 21-15/07/2026	USD	249 139	1.67					
200 000	CVS HEALTH CORP 2.875% 16-01/06/2026	USD	173 105	1.16					
301 000	DAIMLER FINANCE 3.300% 15-19/05/2025	USD	267 025	1.79					
200 000	DELL INT / EMC 4.900% 21-01/10/2026	USD	181 267	1.21					
105 000	DELL INT / EMC 6.020% 21-15/06/2026	USD	97 191	0.65					
300 000	EBAY INC 1.400% 21-10/05/2026	USD	251 272	1.68					
300 000	EVERSOURCE ENERG 4.750% 23-15/05/2026	USD	268 626	1.80					
100 000	GENERAL MOTORS FIN 1.500% 21-10/06/2026	USD	82 958	0.56					
300 000	GENERAL MOTORS FIN 5.250% 16-01/03/2026	USD	271 868	1.82					
293 000	GOLDMAN SACHS GROUP 3.750% 16-25/02/2026	USD	258 939	1.73					
200 000	HYUNDAI CAP AMER 1.300% 21-08/01/2026	USD	166 370	1.11					
200 000	JOHNSON CONTROLS 3.900% 16-14/02/2026	USD	177 196	1.19					
300 000	LABORATORY CORP 1.550% 21-01/06/2026	USD	250 979	1.68					
300 000	MARRIOTT INTERNATIONAL 3.125% 16-15/06/2026	USD	260 885	1.75					
300 000	PPG INDUSTRIES 0.875% 16-03/11/2025	EUR	286 520	1.92					
200 000	PPG INDUSTRIES 1.200% 21-15/03/2026	USD	167 293	1.12					
200 000	STANLEY BLACK 3.400% 19-01/03/2026	USD	175 021	1.17					
200 000	VOLKSWAGEN GRP 1.250% 20-24/11/2025	USD	168 297	1.13					
<i>France</i>									
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 1.000% 22-23/05/2025	EUR	289 823	1.94					
200 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.896% 23-13/07/2026	USD	184 486	1.23					
300 000	CAPGEMINI SE 0.625% 20-23/06/2025	EUR	288 004	1.93					
200 000	EDENRED 1.375% 15-10/03/2025	EUR	194 895	1.30					
200 000	PERNOD RICARD SA 1.125% 20-07/04/2025	EUR	194 333	1.30					
300 000	VIVENDI SA 0.625% 19-11/06/2025	EUR	288 456	1.93					
<i>United Kingdom</i>									
200 000	NATWEST MARKETS 0.125% 21-12/11/2025	EUR	188 345	1.26					
200 000	SSE PLC 0.875% 17-06/09/2025	EUR	191 991	1.28					
300 000	TESCO CORP TREAS 0.875% 19-29/05/2026	EUR	283 742	1.90					
200 000	VODAFONE GROUP 1.875% 14-11/09/2025	EUR	194 803	1.30					
307 000	VODAFONE GROUP 4.125% 18-30/05/2025	USD	274 496	1.84					
<i>The Netherlands</i>									
200 000	BAYER CAP CORP NV 1.500% 18-26/06/2026	EUR	190 379	1.27					
300 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	304 911	2.04					
200 000	FIAT CHRYSLER AU 3.875% 20-05/01/2026	EUR	201 596	1.35					
300 000	TOYOTA MOTOR FIN 3.375% 23-13/01/2026	EUR	301 002	2.01					
					<i>Canada</i>				
200 000	BANK NOVA SCOTIA 3.450% 22-11/04/2025	USD	177 333	1.19					
300 000	MANULIFE FIN COR 4.150% 16-04/03/2026	USD	268 047	1.79					
200 000	ROYAL BANK OF CANADA 1.150% 20-10/06/2025	USD	171 632	1.15					
					<i>Spain</i>				
300 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	299 464	2.00					
300 000	BANCO SANTANDER 1.375% 20-05/01/2026	EUR	287 640	1.92					
					<i>Norway</i>				
200 000	SPAREBANK 1 SMN 3.125% 22-22/12/2025	EUR	198 689	1.33					
					Floating rate bonds				
					<i>United States of America</i>				
279 000	BANK OF AMERICA CORP 18-23/01/2026 FRN	USD	246 709	1.65					
200 000	CITIGROUP INC 19-24/04/2025 FRN	USD	179 750	1.20					
300 000	CITIGROUP INC 20-06/07/2026 FRN	EUR	288 729	1.93					
300 000	JPMORGAN CHASE 19-11/03/2027 FRN	EUR	284 904	1.91					
200 000	MORGAN STANLEY 20-10/12/2026 FRN	USD	166 667	1.12					
					<i>France</i>				
200 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	192 874	1.29					
200 000	CREDIT AGRICOLE SA 22-22/04/2027 FRN	EUR	192 763	1.29					
200 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	190 962	1.28					
200 000	SOCIETE GENERALE 21-17/11/2026 FRN	EUR	188 303	1.26					
					<i>Japan</i>				
333 000	MIZUHO FINANCIAL 20-25/05/2026 FRN	USD	288 328	1.93					
					<i>United Kingdom</i>				
314 000	LLOYDS BANKING GROUP PLC 20-05/02/2026 FRN	USD	274 459	1.84					
					<i>Belgium</i>				
200 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	194 256	1.30					
					<i>The Netherlands</i>				
200 000	ING GROEP NV 22-16/02/2027 FRN	EUR	190 157	1.27					
					Shares/Units in investment funds				
					<i>France</i>				
11.57	BNP PARIBAS MOIS ISR - I CAP	EUR	272 424	1.82					
14.51	BNP PARIBAS MULTI-FACTOR BONDS HIGH VOL - R PLUS CAP	EUR	1 181 258	7.90					
					Total securities portfolio				
					13 967 129 93.47				

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				296 624 946	82.40				
Bonds				244 311 832	67.84				
<i>United States of America</i>				<i>89 971 412</i>	<i>24.96</i>				
50 000	ABBVIE INC 4.250% 20-21/11/2049	USD	40 467	0.01	5 519	FG G61843 5.000% 19-01/02/2042	USD	5 081	0.00
50 000	ABBVIE INC 4.875% 18-14/11/2048	USD	44 313	0.01	234 757	FG U99114 3.500% 14-01/02/2044	USD	199 412	0.06
300 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	248 577	0.07	3 012 697	FHR 5038 PI 2.000% 20-25/11/2050	USD	348 056	0.10
50 000	AIR LEASE CORP 3.625% 17-01/04/2027	USD	43 248	0.01	184 824	FN AS8822 4.000% 17-01/02/2047	USD	161 302	0.04
50 000	ALBEMARLE CORP 5.050% 22-01/06/2032	USD	44 184	0.01	279 933	FN BK7624 4.500% 18-01/09/2048	USD	249 878	0.07
100 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	87 741	0.02	170 323	FN BM1099 3.000% 17-01/03/2032	USD	147 371	0.04
150 000	AMERICAN TOWER 5.800% 23-15/11/2028	USD	141 342	0.04	188 951	FN BM6605 3.500% 21-01/01/2038	USD	164 672	0.05
100 000	AMGEN INC 4.875% 22-01/03/2053	USD	84 925	0.02	940 110	FN BO4657 2.500% 19-01/11/2049	USD	730 252	0.20
200 000	ANHEUSER - BUSCH 4.700% 19-01/02/2036	USD	180 731	0.05	145 393	FN BT7199 2.500% 21-01/08/2051	USD	113 997	0.03
400 000	AON CORP 3.750% 19-02/05/2029	USD	346 503	0.10	493 063	FN BW0046 5.000% 22-01/07/2052	USD	445 388	0.12
100 000	ASTRAZENECA FIN 4.875% 23-03/03/2033	USD	93 563	0.03	266 696	FN BX0423 5.500% 22-01/11/2052	USD	244 537	0.07
100 000	AT&T INC 2.750% 20-01/06/2031	USD	79 333	0.02	685 598	FN CA5308 3.500% 20-01/03/2050	USD	579 335	0.16
100 000	AT&T INC 3.500% 21-15/09/2053	USD	65 722	0.02	542 989	FN CB0314 1.500% 21-01/04/2036	USD	429 513	0.12
200 000	AT&T INC 4.850% 17-25/05/2047	CAD	127 660	0.04	421 655	FN CB0333 2.500% 21-01/04/2036	USD	353 147	0.10
100 000	AT&T INC 5.400% 23-15/02/2034	USD	93 329	0.03	435 034	FN CB2282 2.000% 21-01/12/2051	USD	324 820	0.09
150 000	AVALONBAY COMMUN 5.300% 23-07/12/2033	USD	141 330	0.04	263 253	FN CB3116 3.000% 22-01/03/2052	USD	212 554	0.06
150 000	BP CAP MKTS AMER 1.749% 20-10/08/2030	USD	114 797	0.03	186 024	FN CB4573 5.000% 22-01/09/2052	USD	166 818	0.05
200 000	BP CAP MKTS AMER 4.893% 23-11/09/2033	USD	184 285	0.05	89 489	FN CB5156 6.500% 22-01/11/2052	USD	83 919	0.02
56 000	BRISTOL-MYERS 6.400% 23-15/11/2063	USD	58 730	0.02	880 420	FN FM2179 3.000% 20-01/01/2050	USD	717 643	0.20
200 000	BROADCOM INC 3.419% 21-15/04/2033	USD	159 130	0.04	214 430	FN FM6266 2.000% 21-01/03/2051	USD	162 469	0.05
630 000	CALIFORNIA STATE 7.550% 09-01/04/2039	USD	720 230	0.20	432 511	FN FM6268 2.000% 21-01/02/2051	USD	326 339	0.09
120 000	CHARTER COMM OPT 2.250% 21-15/01/2029	USD	94 273	0.03	318 551	FN FM6269 2.000% 21-01/02/2051	USD	239 906	0.07
200 000	CHARTER COMM OPT 2.800% 20-01/04/2031	USD	152 458	0.04	451 880	FN FM6270 2.000% 21-01/03/2051	USD	340 261	0.09
250 000	CITIBANK NA 5.803% 23-29/09/2028	USD	236 265	0.07	853 741	FN FM6624 2.000% 21-01/03/2051	USD	639 075	0.18
200 000	CITIGROUP INC 4.090% 15-09/06/2025	CAD	135 139	0.04	255 419	FN FM6647 3.000% 21-01/05/2047	USD	211 032	0.06
100 000	COMCAST CORP 3.400% 20-01/04/2030	USD	84 723	0.02	939 077	FN FM6650 3.000% 21-01/02/2047	USD	781 391	0.22
100 000	COMCAST CORP 5.350% 23-15/05/2053	USD	93 692	0.03	527 128	FN FM6657 3.500% 21-01/11/2049	USD	445 742	0.12
50 000	CRH AMERICA FIN 3.400% 17-09/05/2027	USD	43 176	0.01	932 644	FN FM6694 3.500% 21-01/07/2047	USD	797 072	0.22
100 000	CROWN CASTLE INTERNATIONAL 3.800% 18-15/02/2028	USD	86 046	0.02	354 576	FN FM7171 2.000% 21-01/05/2036	USD	289 816	0.08
400 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	299 664	0.08	384 241	FN FM9592 3.000% 21-01/08/2051	USD	312 991	0.09
50 000	DELL INT / EMC 6.020% 21-15/06/2026	USD	46 281	0.01	609 887	FN FM9871 2.500% 21-01/12/2051	USD	472 316	0.13
80 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	67 814	0.02	510 529	FN FM9882 2.500% 21-01/12/2051	USD	393 330	0.11
150 000	DOMINION RESOURCES 6.300% 03-15/03/2033	USD	145 690	0.04	347 293	FN FS0222 1.500% 21-01/01/2042	USD	260 542	0.07
250 000	DOW CHEMICAL CO 2.100% 20-15/11/2030	USD	193 373	0.05	487 298	FN FS0427 2.000% 22-01/02/2037	USD	395 352	0.11
200 000	DUKE ENERGY COR 3.750% 16-01/09/2046	USD	139 246	0.04	99 283	FN FS1310 2.500% 22-01/04/2037	USD	82 961	0.02
30 000	DUKE ENERGY COR 4.200% 19-15/06/2049	USD	22 344	0.01	228 159	FN FS1369 4.000% 22-01/04/2050	USD	198 608	0.06
100 000	EATON CORP 4.150% 22-15/03/2033	USD	88 507	0.02	178 520	FN FS1653 2.500% 22-01/12/2036	USD	149 509	0.04
200 000	EATON CORP 4.350% 23-18/05/2028	USD	181 583	0.05	95 269	FN FS2120 4.000% 22-01/06/2052	USD	81 579	0.02
100 000	EATON CORP 4.700% 22-23/08/2052	USD	89 275	0.02	422 827	FN FS2386 2.000% 22-01/08/2051	USD	319 396	0.09
200 000	ELI LILLY & CO 4.875% 23-27/02/2053	USD	187 311	0.05	427 054	FN FS2387 2.500% 22-01/02/2052	USD	330 980	0.09
100 000	ENTERPRISE PRODU 5.950% 11-01/02/2041	USD	98 184	0.03	359 992	FN FS2640 2.500% 22-01/11/2051	USD	279 022	0.08
100 000	EQUINIX INC 2.150% 20-15/07/2030	USD	76 651	0.02	1 210 054	FN FS2943 2.000% 22-01/02/2051	USD	899 645	0.25
225 000	EXELON CORP 4.950% 16-15/06/2035	USD	194 906	0.05	363 510	FN FS3300 6.500% 22-01/11/2052	USD	337 450	0.09
100 000	EXELON CORP 5.300% 23-15/03/2033	USD	92 302	0.03	532 789	FN FS3325 2.000% 22-01/04/2037	USD	435 076	0.12
100 000	FEDEX CORP 4.250% 20-15/05/2030	USD	88 501	0.02	264 046	FN FS3471 3.000% 22-01/03/2040	USD	222 860	0.06
24 168	FG G16742 2.500% 19-01/08/2032	USD	20 638	0.01	470 093	FN FS3755 4.500% 23-01/01/2053	USD	413 498	0.11
					268 179	FN FS4049 2.500% 23-01/09/2036	USD	225 306	0.06
					670 333	FN FS4939 5.500% 23-01/06/2053	USD	616 569	0.17
					963 092	FN FS5131 2.000% 23-01/02/2052	USD	714 902	0.20
					594 643	FN FS6140 2.000% 23-01/03/2052	USD	446 303	0.12
					460 391	FN MA3384 4.000% 18-01/06/2048	USD	399 749	0.11
					1 151 013	FN MA4158 2.000% 20-01/10/2050	USD	857 099	0.24
					179 821	FN MA4236 1.500% 20-01/01/2051	USD	127 305	0.04
					172 362	FN MA4354 1.500% 21-01/06/2051	USD	121 782	0.03
					159 207	FN MA4387 2.000% 21-01/07/2041	USD	123 444	0.03
					408 469	FN MA4494 3.000% 21-01/12/2051	USD	328 971	0.09
					335 693	FN MA4640 3.500% 22-01/06/2037	USD	292 452	0.08
					9 682 386	FN MA5010 5.500% 23-01/05/2053	USD	8 800 550	2.44
					284 361	FN MA5086 5.000% 23-01/07/2043	USD	258 636	0.07
					9 097 121	FN MA5140 6.500% 23-01/09/2053	USD	8 438 847	2.34
					9 361 738	FN MA5166 6.000% 23-01/10/2053	USD	8 605 049	2.39

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
9 098 078	FN MA5167 6.500% 23-01/10/2053	USD	8 439 735	2.34	100 000	HOME DEPOT INC 4.900% 23-15/04/2029	USD	93 180	0.03
4 870 296	FNR 2013-33 BI 3.000% 13-25/04/2033	USD	361 266	0.10	100 000	HOME DEPOT INC 4.950% 22-15/09/2052	USD	91 626	0.03
3 916 982	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	455 932	0.13	100 000	HYUNDAI CAP AMER 5.680% 23-26/06/2028	USD	92 269	0.03
1 498 456	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	161 681	0.04	100 000	IBM CORP 2.950% 20-15/05/2050	USD	62 524	0.02
3 607 326	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	398 270	0.11	100 000	IL ST TXB-PENSION 5.100% 03-01/06/2033	USD	1 522 736	0.42
2 949 759	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	352 534	0.10	1 690 000	INT BK RECON&DEV 1.625% 21-03/11/2031	USD	700 393	0.19
954 461	FNS 434 C25 5.000% 23-25/06/2053	USD	198 885	0.06	920 000	INT BK RECON&DEV 6.000% 23-17/07/2026	IDR	157 619	0.04
400 000	FORD MOTOR CREDIT 6.950% 23-10/06/2026	USD	372 774	0.10	100 000	INTEL CORP 5.700% 23-10/02/2053	USD	98 013	0.03
915 197	FR QA7250 3.000% 20-01/02/2050	USD	744 691	0.21	7 000 000	INTL FIN CORP 0.000% 22-07/11/2047	MXN	43 691	0.01
238 265	FR QB8977 2.000% 21-01/03/2051	USD	179 369	0.05	78 000	INTUIT INC 5.500% 23-15/09/2053	USD	77 373	0.02
549 910	FR RA3722 2.500% 20-01/10/2050	USD	429 792	0.12	50 000	JM SMUCKER CO 5.900% 23-15/11/2028	USD	47 585	0.01
475 933	FR RA5098 2.000% 21-01/04/2051	USD	353 506	0.10	50 000	JM SMUCKER CO 6.200% 23-15/11/2033	USD	49 321	0.01
491 588	FR RA5696 2.500% 21-01/08/2051	USD	378 991	0.11	100 000	JOHN DEERE CAP 4.700% 23-10/06/2030	USD	92 116	0.03
422 936	FR RA5898 2.000% 21-01/09/2051	USD	315 878	0.09	250 000	KELLOGG CO 5.250% 23-01/03/2033	USD	230 995	0.06
187 496	FR RA8198 5.500% 22-01/11/2052	USD	171 534	0.05	150 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	124 754	0.03
90 771	FR RB0708 2.000% 21-01/11/2041	USD	70 240	0.02	100 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	67 492	0.02
279 193	FR RB0711 2.000% 21-01/12/2041	USD	216 043	0.06	100 000	KIMCO REALTY 6.400% 23-01/03/2034	USD	99 474	0.03
268 791	FR RB5108 2.000% 21-01/04/2041	USD	208 978	0.06	100 000	LOWES COS INC 5.750% 23-01/07/2053	USD	96 092	0.03
368 972	FR RB5139 2.500% 21-01/12/2041	USD	295 745	0.08	100 000	MARRIOTT INTERNATIONAL 3.500% 20-15/10/2032	USD	80 600	0.02
174 875	FR RC1916 2.000% 21-01/06/2036	USD	142 811	0.04	166 000	MARSH & MCLENNAN 5.700% 23-15/09/2053	USD	163 269	0.05
157 140	FR SB0657 3.000% 22-01/04/2037	USD	134 462	0.04	100 000	MCCORMICK 1.850% 21-15/02/2031	USD	74 125	0.02
92 182	FR SC0312 2.500% 22-01/06/2042	USD	73 886	0.02	100 000	MCDONALDS CORP 3.875% 23-20/02/2031	EUR	103 771	0.03
263 431	FR SD0794 2.500% 21-01/01/2052	USD	205 537	0.06	100 000	MCDONALDS CORP 4.950% 23-14/08/2033	USD	93 087	0.03
172 294	FR SD1959 6.500% 22-01/12/2052	USD	160 359	0.04	100 000	MERCEDES-BNZ FIN 4.800% 23-30/03/2028	USD	91 423	0.03
545 244	FR SD2022 3.500% 22-01/04/2050	USD	459 457	0.13	150 000	MICRON TECH 5.875% 23-09/02/2033	USD	141 540	0.04
855 764	FR SD2531 4.500% 23-01/02/2053	USD	751 186	0.21	100 000	MONDELEZ INT INC 1.500% 20-04/02/2031	USD	73 814	0.02
491 924	FR SD3144 5.500% 23-01/06/2053	USD	451 695	0.13	25 000	MOSAIC CO 5.375% 23-15/11/2028	USD	23 114	0.01
976 326	FR SD3490 2.000% 23-01/03/2052	USD	724 352	0.20	200 000	NETFLIX INC 4.875% 17-15/04/2028	USD	183 031	0.05
195 474	FR SD3745 6.000% 23-01/09/2053	USD	180 794	0.05	100 000	NEXTERA ENERGY 5.250% 23-25/02/2053	USD	88 876	0.02
272 111	FR SD7525 2.500% 20-01/10/2050	USD	213 426	0.06	52 000	ONCOR ELECTRIC D 5.650% 23-15/11/2033	USD	50 143	0.01
507 534	FR SD7548 2.500% 22-01/11/2051	USD	396 298	0.11	150 000	ORACLE CORP 2.875% 21-25/03/2031	USD	120 199	0.03
1 910 046	FR SD7552 2.500% 22-01/01/2052	USD	1 488 667	0.41	150 000	ORACLE CORP 5.550% 23-06/02/2053	USD	135 953	0.04
823 880	FR SD8134 2.000% 21-01/03/2051	USD	612 188	0.17	93 000	PACKAGING CORP 5.700% 23-01/12/2033	USD	88 688	0.02
751 904	FR ZN5086 4.000% 19-01/04/2049	USD	653 500	0.18	500 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	382 813	0.11
953 675	G2 784472 3.500% 18-20/02/2048	USD	813 196	0.23	176 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	156 864	0.04
96 545	G2 785140 4.500% 20-20/02/2050	USD	84 233	0.02	100 000	PROLOGIS LP 4.375% 20-01/02/2029	USD	89 064	0.02
312 782	G2 785201 3.500% 20-20/10/2050	USD	262 913	0.07	200 000	PROLOGIS LP 5.250% 22-15/01/2031	CAD	141 717	0.04
217 878	G2 785402 3.000% 21-20/03/2051	USD	178 826	0.05	200 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	143 197	0.04
490 687	G2 AD1744 3.000% 13-20/02/2043	USD	412 795	0.11	50 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	52 268	0.01
753 773	G2 BS1728 4.000% 20-20/01/2050	USD	667 533	0.19	100 000	QUEST DIAGNOSTIC 6.400% 23-30/11/2033	USD	100 303	0.03
345 563	G2 CE1947 3.000% 21-20/06/2051	USD	286 114	0.08	200 000	REALTY INCOME 4.850% 23-15/03/2030	USD	182 595	0.05
702 933	G2 MA6818 2.000% 20-20/08/2050	USD	538 819	0.15	300 000	REPUBLIC SVCS 5.000% 23-15/12/2033	USD	277 133	0.08
355 567	G2 MA7192 2.000% 21-20/02/2051	USD	272 623	0.08	143 000	ROCHE HLDGS INC 5.593% 23-13/11/2033	USD	139 300	0.04
493 378	G2 MA7588 2.000% 21-20/09/2051	USD	378 216	0.11	117 000	RYDER SYSTEM INC 5.250% 23-01/06/2028	USD	107 215	0.03
893 670	G2 MA7589 2.500% 21-20/09/2051	USD	707 489	0.20	48 000	S&P GLOBAL INC 5.250% 23-15/09/2033	USD	45 395	0.01
431 856	G2 MA7766 2.000% 21-20/12/2051	USD	330 819	0.09	100 000	SCHLUMBERGER HLD 3.900% 19-17/05/2028	USD	87 907	0.02
281 713	G2 MA8268 4.500% 22-20/09/2052	USD	248 935	0.07	200 000	STRYKER CORP 4.850% 23-08/12/2028	USD	183 068	0.05
283 607	G2 MA8428 5.000% 22-20/11/2052	USD	254 929	0.07	200 000	SYSCO CORP 5.950% 20-01/04/2030	USD	192 415	0.05
286 076	G2 MA8570 5.500% 23-20/01/2053	USD	260 880	0.07	100 000	TARGET CORP 4.800% 23-15/01/2053	USD	89 797	0.02
200 000	GEN MOTORS FIN 6.100% 23-07/01/2034	USD	186 514	0.05	100 000	TEXAS INSTRUMENT 5.050% 23-18/05/2063	USD	92 727	0.03
32 954	GN 723337 4.500% 09-15/09/2039	USD	29 732	0.01					
57 595	GN 784177 3.000% 16-15/05/2046	USD	46 815	0.01					
168 388	GN BS8470 3.000% 20-15/07/2050	USD	136 234	0.04					
168 444	GN BS8482 3.000% 20-15/08/2050	USD	136 283	0.04					
1 204 664	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	192 694	0.05					
2 791 057	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	333 163	0.09					
2 048 014	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	205 182	0.06					
200 000	GSK CONSUMER 3.625% 22-24/03/2032	USD	166 932	0.05					
250 000	HALLIBURTON CO 4.850% 15-15/11/2035	USD	222 986	0.06					
200 000	HCA INC 5.500% 23-01/06/2033	USD	184 294	0.05					

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BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	THERMO FISHER 5.000% 23-05/12/2026	USD	137 749	0.04					
200 000	T-MOBILE US INC 5.750% 23-15/01/2034	USD	191 528	0.05					
100 000	T-MOBILE USA INC 3.875% 21-15/04/2030	USD	85 875	0.02					
50 000	UNILEVER CAPITAL 5.000% 23-08/12/2033	USD	46 894	0.01					
100 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	69 268	0.02					
42 000	UNITEDHEALTH GRP 5.050% 23-15/04/2053	USD	38 479	0.01					
300 000	VERIZON COMMUNICATIONS INC 1.750% 20-20/01/2031	USD	222 939	0.06					
200 000	VERIZON COMMUNICATIONS INC 4.329% 18-21/09/2028	USD	179 246	0.05					
100 000	VIRGINIA EL&PWR 3.300% 19-01/12/2049	USD	66 225	0.02					
100 000	VIRGINIA EL&PWR 4.000% 13-15/01/2043	USD	77 423	0.02					
700 000	WALT DISNEY CO 3.057% 20-30/03/2027	CAD	461 448	0.13					
200 000	WARNERMEDIA HLDG 4.279% 23-15/03/2032	USD	165 764	0.05					
100 000	WASTE MANAGEMENT 4.875% 23-15/02/2034	USD	92 291	0.03					
200 000	WELLTOWER INC 3.100% 19-15/01/2030	USD	163 483	0.05					
50 000	WRKCO INC 4.900% 19-15/03/2029	USD	45 466	0.01					
	<i>Japan</i>		<i>21 684 179</i>	<i>6.03</i>					
100 000 000	DEV BANK JAPAN 2.300% 06-19/03/2026	JPY	671 682	0.19					
123 750 000	JAPAN GOVERNMENT 20-YR 0.200% 16-20/06/2036	JPY	730 810	0.20					
32 500 000	JAPAN GOVERNMENT 20-YR 0.400% 21-20/06/2041	JPY	180 060	0.05					
29 800 000	JAPAN GOVERNMENT 20-YR 0.500% 21-20/03/2041	JPY	168 775	0.05					
26 600 000	JAPAN GOVERNMENT 20-YR 0.500% 21-20/09/2041	JPY	149 447	0.04					
28 950 000	JAPAN GOVERNMENT 20-YR 0.500% 22-20/12/2041	JPY	162 014	0.05					
77 050 000	JAPAN GOVERNMENT 20-YR 0.900% 22-20/06/2042	JPY	459 865	0.13					
72 500 000	JAPAN GOVERNMENT 20-YR 1.100% 22-20/09/2042	JPY	446 866	0.12					
105 650 000	JAPAN GOVERNMENT 20-YR 1.400% 14-20/09/2034	JPY	725 416	0.20					
118 850 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/03/2050	JPY	566 419	0.16					
39 450 000	JAPAN GOVERNMENT 30-YR 0.400% 20-20/12/2049	JPY	188 922	0.05					
92 200 000	JAPAN GOVERNMENT 30-YR 0.700% 19-20/12/2048	JPY	484 943	0.13					
136 000 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/06/2047	JPY	747 830	0.21					
165 200 000	JAPAN GOVERNMENT 30-YR 0.800% 17-20/12/2047	JPY	902 962	0.25					
1 222 050 000	JAPAN GOVERNMENT 30-YR 1.800% 23-20/09/2053	JPY	8 090 942	2.25					
31 450 000	JAPAN GOVERNMENT 30-YR 1.900% 12-20/09/2042	JPY	220 408	0.06					
606 750 000	JAPAN GOVERNMENT 30-YR 2.000% 10-20/09/2040	JPY	4 347 944	1.21					
27 900 000	JAPAN GOVERNMENT 30-YR 2.000% 11-20/09/2041	JPY	199 033	0.06					
15 950 000	JAPAN GOVERNMENT 30-YR 2.000% 12-20/03/2042	JPY	113 655	0.03					
25 800 000	JAPAN GOVERNMENT 30-YR 2.200% 11-20/03/2041	JPY	189 559	0.05					
78 900 000	JAPAN GOVERNMENT 40-YR 0.400% 16-20/03/2056	JPY	345 317	0.10					
83 950 000	JAPAN GOVERNMENT 40-YR 0.500% 19-20/03/2059	JPY	367 656	0.10					
73 550 000	JAPAN GOVERNMENT 40-YR 0.500% 20-20/03/2060	JPY	318 672	0.09					
30 900 000	JAPAN GOVERNMENT 40-YR 0.700% 21-20/03/2061	JPY	142 802	0.04					
20 250 000	JAPAN GOVERNMENT 40-YR 0.800% 18-20/03/2058	JPY	99 790	0.03					
6 750 000	JAPAN GOVERNMENT 40-YR 0.900% 17-20/03/2057	JPY	34 636	0.01					
74 000 000	JAPAN GOVERNMENT 40-YR 1.000% 22-20/03/2062	JPY	376 064	0.10					
325 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	251 690	0.07					
	<i>Belgium</i>		<i>11 686 283</i>	<i>3.25</i>					
310 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	206 920	0.06					
200 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	150 303	0.04					
120 000	BELGIUM GOVERNMENT 2.150% 16-22/06/2066	EUR	94 741	0.03					
180 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	210 271	0.06					
1 450 000	EUROPEAN UNION 0.000% 21-04/07/2031	EUR	1 200 612	0.33					
2 290 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	2 153 166	0.60					
1 060 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	784 735	0.22					
480 000	EUROPEAN UNION 0.450% 21-04/07/2041	EUR	315 053	0.09					
150 000	EUROPEAN UNION 0.700% 21-06/07/2051	EUR	85 293	0.02					
880 000	EUROPEAN UNION 2.000% 22-04/10/2027	EUR	866 867	0.24					
520 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	484 193	0.13					
960 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	971 530	0.27					
1 147 500	EUROPEAN UNION 3.375% 22-04/11/2042	EUR	1 197 623	0.33					
680 000	EUROPEAN UNION 3.375% 23-04/10/2038	EUR	714 291	0.20					
700 000	FLEMISH COMMUNIT 0.010% 20-23/06/2027	EUR	640 675	0.18					
1 600 000	FLEMISH COMMUNIT 3.000% 22-12/10/2032	EUR	1 610 010	0.45					
	<i>United Kingdom</i>		<i>11 128 133</i>	<i>3.08</i>					
200 000	APTIV PLC 3.100% 21-01/12/2051	USD	117 887	0.03					
200 000	BAA FUNDING LTD 4.625% 13-31/10/2046	GBP	211 752	0.06					
140 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	121 785	0.03					
300 000	GAZPROM PJSC 2.950% 21-27/01/2029	USD	152 084	0.04					
1 280 000	UK TREASURY GILT 0.875% 19-22/10/2029	GBP	1 289 010	0.36					
210 000	UK TREASURY GILT 1.625% 18-22/10/2071	GBP	125 491	0.03					
780 000	UK TREASURY GILT 1.750% 18-22/01/2049	GBP	568 472	0.16					
6 320 000	UK TREASURY GILT 4.000% 23-22/10/2063	GBP	7 197 099	2.00					
500 000	UNILEVER PLC 2.125% 22-28/02/2028	GBP	538 121	0.15					
660 000	UNITED KINGDOM G 3.500% 14-22/01/2045	GBP	693 642	0.19					
150 000	VODAFONE GROUP 4.250% 19-17/09/2050	USD	112 790	0.03					
	<i>South Africa</i>		<i>10 892 669</i>	<i>3.03</i>					
252 000 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	10 892 669	3.03					
	<i>China</i>		<i>9 348 790</i>	<i>2.60</i>					
10 000 000	AGRICUL DEV BANK 2.500% 22-24/08/2027	CNY	1 277 266	0.35					
8 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	1 044 042	0.29					
12 000 000	CHINA DEV BANK 2.960% 22-18/07/2032	CNY	1 556 938	0.43					
10 000 000	CHINA DEV BANK 3.340% 20-14/07/2025	CNY	1 295 788	0.36					
5 000 000	CHINA DEV BANK 3.450% 19-20/09/2029	CNY	666 996	0.19					
3 100 000	CHINA EVERGRANDE 8.750% 17-28/06/2025	USD	28 063	0.01					
10 000 000	CHINA GOVERNMENT BOND 2.460% 23-15/02/2026	CNY	1 281 732	0.36					
10 000 000	CHINA GOVERNMENT BOND 3.390% 20-16/03/2050	CNY	1 389 877	0.39					
5 030 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	364 278	0.10					
3 330 000	COUNTRY GARDEN 4.200% 20-06/02/2026	USD	233 626	0.06					
200 000	TENCENT HOLD 2.880% 21-22/04/2031	USD	155 981	0.04					
4 790 000	TIMES CN HLDG 6.750% 20-08/07/2025	USD	54 203	0.02					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Romania					Romania				
			7 206 050	2.01	340 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	252 093	0.07
200 000	ROMANIA 2.124% 19-16/07/2031	EUR	158 986	0.04	130 000	NETHERLANDS GOVERNMENT 2.750% 14-15/01/2047	EUR	136 286	0.04
70 000	ROMANIA 2.750% 15-29/10/2025	EUR	68 152	0.02	150 000	NETHERLANDS GOVERNMENT 3.750% 10-15/01/2042	EUR	176 994	0.05
240 000	ROMANIA 3.250% 20-24/06/2026	RON	45 159	0.01	150 000	NETHERLANDS GOVERNMENT 4.000% 05-15/01/2037	EUR	175 196	0.05
120 000	ROMANIA 3.650% 16-24/09/2031	RON	20 288	0.01	200 000	NN BANK NV 0.010% 20-08/07/2030	EUR	167 477	0.05
360 000	ROMANIA 3.650% 20-28/07/2025	RON	69 852	0.02	100 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	103 595	0.03
170 000	ROMANIA 3.875% 15-29/10/2035	EUR	144 395	0.04	Spain				
160 000	ROMANIA 4.750% 19-11/10/2034	RON	28 362	0.01	300 000	BANCO POPULAR ESPANOL 1.000% 15-07/04/2025	EUR	5 988 889	1.66
335 000	ROMANIA 4.850% 18-22/04/2026	RON	65 583	0.02	100 000	CAIXABANK 4.375% 23-29/11/2033	EUR	104 978	0.03
130 000	ROMANIA 4.850% 21-25/07/2029	RON	24 465	0.01	300 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	312 093	0.09
245 000	ROMANIA 5.000% 18-12/02/2029	RON	46 648	0.01	2 890 000	SPANISH GOVERNMENT 1.450% 19-30/04/2029	EUR	2 732 379	0.76
31 735 000	ROMANIA 6.700% 22-25/02/2032	RON	6 534 160	1.82	1 210 000	SPANISH GOVERNMENT 2.350% 17-30/07/2033	EUR	1 153 384	0.32
Canada					Canada				
			6 413 395	1.78	330 000	SPANISH GOVERNMENT 2.700% 18-31/10/2048	EUR	284 975	0.08
100 000	ALBERTA PROVINCE 3.300% 15-01/12/2046	CAD	60 626	0.02	320 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	324 874	0.09
100 000	BANK OF MONTREAL 5.266% 23-11/12/2026	USD	91 745	0.03	210 000	SPANISH GOVERNMENT 4.200% 05-31/01/2037	EUR	232 924	0.06
970 000	CANADA GOVERNMENT 2.000% 17-01/12/2051	CAD	536 137	0.15	360 000	SPANISH GOVERNMENT 5.150% 13-31/10/2044	EUR	449 395	0.12
710 000	CANADA GOVERNMENT 2.750% 14-01/12/2048	CAD	462 670	0.13	100 000	TELEFONICA EMIS 7.045% 06-20/06/2036	USD	102 528	0.03
1 190 000	CANADA GOVERNMENT 3.500% 11-01/12/2045	CAD	871 945	0.24	South Korea				
130 000	CANADA GOVERNMENT 5.000% 04-01/06/2037	CAD	107 526	0.03				4 376 927	1.19
100 000	CANADIAN NATIONAL RR 6.125% 23-01/11/2053	USD	108 280	0.03	188 000 000	KOREA TRSY BD 1.375% 20-10/06/2030 FLAT	KRW	118 123	0.03
110 000	MERCEDES-BENZ CA FIN 3.000% 22-23/02/2027	EUR	110 074	0.03	183 250 000	KOREA TRSY BD 1.500% 16-10/09/2036 FLAT	KRW	106 691	0.03
100 000	NATIONAL BANK CANADA 5.600% 23-18/12/2028	USD	92 861	0.03	328 000 000	KOREA TRSY BD 1.500% 16-10/12/2026 FLAT	KRW	219 419	0.06
158 000	NUTRIEN LTD 4.900% 23-27/03/2028	USD	143 992	0.04	290 000 000	KOREA TRSY BD 1.500% 20-10/03/2025 FLAT	KRW	200 075	0.06
1 850 000	ONTARIO PROVINCE 2.050% 20-02/06/2030	CAD	1 159 797	0.32	72 000 000	KOREA TRSY BD 1.500% 20-10/12/2030 FLAT	KRW	45 240	0.01
2 900 000	ONTARIO PROVINCE 3.750% 22-02/06/2032	CAD	1 996 010	0.55	480 200 000	KOREA TRSY BD 1.750% 21-10/09/2026 FLAT	KRW	326 413	0.09
200 000	ONTARIO PROVINCE 4.650% 10-02/06/2041	CAD	148 360	0.04	183 300 000	KOREA TRSY BD 1.875% 19-10/06/2029 FLAT	KRW	120 442	0.03
200 000	QUEBEC PROVINCE 6.000% 98-01/10/2029	CAD	154 267	0.04	310 000 000	KOREA TRSY BD 1.875% 21-10/03/2051 FLAT	KRW	171 027	0.05
200 000	ROYAL BANK OF CANADA 1.750% 22-08/06/2029	EUR	188 066	0.05	654 000 000	KOREA TRSY BD 2.000% 19-10/03/2049 FLAT	KRW	375 296	0.10
100 000	TORONTO DOMINION BANK 5.523% 23-17/07/2028	USD	93 255	0.03	180 000 000	KOREA TRSY BD 2.000% 21-10/06/2031 FLAT	KRW	116 442	0.03
100 000	WASTE CONNECTION 4.200% 22-15/01/2033	USD	87 784	0.02	532 920 000	KOREA TRSY BD 2.250% 15-10/06/2025 FLAT	KRW	368 834	0.10
Peru					Peru				
			6 090 233	1.69	744 500 000	KOREA TRSY BD 2.250% 15-10/12/2025	KRW	513 345	0.14
96 000	PERU B SOBERANO 5.350% 19-12/08/2040	PEN	20 028	0.01	258 000 000	KOREA TRSY BD 2.375% 18-10/12/2028 FLAT	KRW	174 684	0.05
270 000	PERU B SOBERANO 5.400% 19-12/08/2034	PEN	59 485	0.02	380 000 000	KOREA TRSY BD 2.375% 22-10/03/2027 FLAT	KRW	262 114	0.07
135 000	PERU B SOBERANO 6.350% 16-12/08/2028	PEN	33 720	0.01	155 600 000	KOREA TRSY BD 2.625% 15-10/09/2035 FLAT	KRW	104 179	0.03
200 000	REPUBLIC OF PERU 2.783% 20-23/01/2031	USD	157 346	0.04	549 000 000	KOREA TRSY BD 2.625% 18-10/03/2048 FLAT	KRW	358 793	0.10
195 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	49 183	0.01	220 000 000	KOREA TRSY BD 3.000% 12-10/12/2042	KRW	151 403	0.04
22 590 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	5 770 471	1.60	322 600 000	KOREA TRSY BD 3.125% 22-10/09/2052 FLAT	KRW	229 479	0.06
The Netherlands					The Netherlands				
			6 029 769	1.68	115 000 000	KOREA TRSY BD 3.375% 22-10/06/2032 FLAT	KRW	81 874	0.02
300 000	ABN AMRO BANK NV 1.375% 19-10/01/2034	EUR	261 014	0.07	250 000 000	KOREA TRSY BD 3.750% 13-10/12/2033 FLAT	KRW	183 836	0.05
100 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	104 602	0.03	201 000 000	KOREA TRSY BD 4.000% 11-10/12/2031 FLAT	KRW	149 218	0.04
400 000	BRASKEM NL 7.250% 23-13/02/2033	USD	301 453	0.08	Italy				
200 000	COOPERATIEVE RAB 0.010% 20-27/11/2040	EUR	120 185	0.03				4 280 776	1.20
100 000	DEUTSCHE BAHN FIN 1.125% 19-18/12/2028	EUR	92 665	0.03	100 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	102 968	0.03
200 000	DEUTSCHE BAHN FIN 3.500% 17-27/09/2024	AUD	122 423	0.03	100 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	106 479	0.03
201 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	187 611	0.05	100 000	INTESA SANPAOLO 7.200% 23-28/11/2033	USD	96 320	0.03
200 000	ENEL FIN INTL NV 5.000% 22-15/06/2032	USD	176 993	0.05	440 000	ITALY BTPS 2.800% 16-01/03/2067	EUR	321 552	0.09
100 000	ENEL FINANCE INTERNATIONAL 0.375% 19-17/06/2027	EUR	91 039	0.03	880 000	ITALY BTPS 2.950% 18-01/09/2038	EUR	779 522	0.22
4 020 000	ING GROEP NV 6.500% 15-29/12/2049	USD	3 560 143	0.99	420 000	ITALY BTPS 4.000% 05-01/02/2037	EUR	424 771	0.12

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 787 000	ITALY BTPS 4.450% 23-01/09/2043	EUR	1 841 912	0.51					
210 000	ITALY BTPS 5.000% 07-01/08/2039	EUR	231 930	0.06					
180 000	ITALY BTPS 5.000% 09-01/09/2040	EUR	198 993	0.06					
200 000	UNICREDIT SPA 4.625% 17-12/04/2027	USD	176 329	0.05					
	France		4 069 737	1.15					
300 000	AXA HOME LOAN 0.050% 19-05/07/2027	EUR	272 897	0.08					
100 000	AXA SA 3.625% 23-10/01/2033	EUR	105 690	0.03					
200 000	CAISSE FR DE FIN 1.875% 22-25/05/2034	EUR	180 939	0.05					
300 000	CAISSE FR DE FINANCEMENT 0.500% 21-01/10/2046	EUR	175 221	0.05					
100 000	CAISSE FR DE FINANCEMENT 3.000% 13-02/10/2028	EUR	100 921	0.03					
100 000	CIE FIN FONCIER 1.250% 17-15/11/2032	EUR	87 302	0.02					
500 000	CIE FIN FONCIER 3.375% 23-16/09/2031	EUR	518 316	0.14					
200 000	CREDIT AGRICOLE SA 3.875% 23-20/04/2031	EUR	206 688	0.06					
100 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	104 946	0.03					
100 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	98 102	0.03					
100 000	ELO SACA 6.000% 23-22/03/2029	EUR	101 372	0.03					
200 000	ENGIE 3.875% 23-06/01/2031	EUR	206 778	0.06					
100 000	HOLDING DINFA 4.250% 23-18/03/2030	EUR	102 720	0.03					
200 000	LA BANQUE POSTALE H 0.010% 19-22/10/2029	EUR	170 745	0.05					
100 000	LVMH MOET HENNESSY 3.500% 23-07/09/2033	EUR	103 233	0.03					
187 000	RCI BANQUE 4.625% 23-13/07/2026	EUR	191 059	0.05					
1 100 000	SNCF MOBILITES 1.500% 17-02/02/2029	EUR	1 034 463	0.29					
100 000	SOCIETE GENERALE 4.125% 23-02/06/2027	EUR	102 520	0.03					
200 000	URW 4.125% 23-11/12/2030	EUR	205 825	0.06					
	Bahrain		4 039 850	1.12					
5 023 000	BAHRAIN 5.250% 21-25/01/2033	USD	4 039 850	1.12					
	Colombia		3 863 582	1.07					
317 000 000	COLOMBIA TES 5.750% 20-03/11/2027	COP	65 539	0.02					
355 000 000	COLOMBIA TES 6.250% 21-09/07/2036	COP	60 497	0.02					
400 000 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	80 586	0.02					
282 000 000	COLOMBIA TES 7.750% 15-18/09/2030	COP	59 839	0.02					
237 400 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	50 534	0.01					
4 320 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	3 107 817	0.86					
300 000	REPUBLIC OF COLOMBIA 3.875% 17-25/04/2027	USD	258 764	0.07					
300 000	REPUBLIC OF COLOMBIA 4.125% 20-15/05/2051	USD	180 006	0.05					
	Germany		3 434 508	0.96					
2 160 000	KFW 1.125% 17-15/09/2032	EUR	1 927 054	0.54					
2 000 000	KFW 3.900% 22-18/01/2024	PLN	459 097	0.13					
50 000 000	KFW 9.000% 22-08/07/2024	HUF	130 788	0.04					
100 000	NORDRHEIN-WEST 1.100% 19-13/03/2034	EUR	86 355	0.02					
600 000	UNICREDIT 0.010% 20-24/06/2030	EUR	505 927	0.14					
163 000	VOLKSWAGEN LEAS 4.750% 23-25/09/2031	EUR	173 622	0.05					
200 000	VONOVIA SE 0.750% 21-01/09/2032	EUR	151 665	0.04					
	Senegal		2 201 065	0.61					
2 730 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	2 201 065	0.61					
	Ivory Coast		2 185 625	0.61					
2 600 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	2 185 625	0.61					
	Serbia		2 027 908	0.56					
2 190 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	2 027 908	0.56					
	Dominican Republic		1 975 228	0.55					
2 400 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	1 975 228	0.55					
	Hong Kong		1 961 545	0.55					
600 000	CN CINDA 2020 I 3.000% 20-18/03/2027	USD	505 230	0.14					
500 000	CNAC HK FINBRID 3.875% 19-19/06/2029	USD	424 062	0.12					
400 000	CNAC HK FINBRID 4.125% 17-19/07/2027	USD	349 671	0.10					
50 000	HK GOVERNMENT BOND PRO 2.020% 19-07/03/2034	HKD	5 203	0.00					
50 000	HK GOVERNMENT BOND PRO 2.130% 15-16/07/2030	HKD	5 527	0.00					
700 000	HUARONG FINANCE 2019 3.375% 20-24/02/2030	USD	523 569	0.15					
400 000	SHIMAO GROUP HOL 5.600% 19-15/07/2026	USD	12 674	0.00					
4 280 000	SHIMAO PROPERTY 5.200% 18-30/01/2025	USD	135 609	0.04					
	Indonesia		1 911 011	0.53					
200 000	HUTAMA KARYA PER 3.750% 20-11/05/2030	USD	169 115	0.05					
500 000	INDONESIA GOVERNMENT 2.850% 20-14/02/2030	USD	408 500	0.11					
200 000	INDONESIA GOVERNMENT 5.450% 22-20/09/2052	USD	192 425	0.05					
1 700 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	105 088	0.03					
3 570 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	222 166	0.06					
2 050 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	135 864	0.04					
1 230 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	81 862	0.02					
1 265 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	85 472	0.02					
1 830 000 000	INDONESIA GOVERNMENT 8.750% 13-15/02/2044	IDR	129 176	0.04					
500 000	PT PERTAMINA 2.300% 21-09/02/2031	USD	381 343	0.11					
	Mexico		1 841 267	0.52					
4 000 000	MEXICAN BONOS 5.000% 21-06/03/2025	MXN	202 232	0.06					
5 100 000	MEXICAN BONOS 7.500% 07-03/06/2027	MXN	258 505	0.07					
1 200 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	58 287	0.02					
3 000 000	MEXICAN BONOS 7.750% 11-29/05/2031	MXN	149 744	0.04					
3 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	141 415	0.04					
2 760 000	MEXICAN BONOS 8.000% 23-24/05/2035	MXN	134 687	0.04					
2 300 000	MEXICAN BONOS 8.500% 09-31/05/2029	MXN	120 477	0.03					
400 000	UNITED MEXICAN 4.400% 22-12/02/2052	USD	286 403	0.08					
291 720	UNITED MEXICAN 4.875% 22-19/05/2033	USD	254 346	0.07					
300 000	UNITED MEXICAN 5.000% 20-27/04/2051	USD	235 171	0.07					
	Luxembourg		1 639 175	0.45					
1 000 000	EIB 1.500% 17-02/03/2027	SEK	86 561	0.02					
950 000	EIB 3.000% 19-25/11/2029	PLN	196 835	0.05					
1 340 000	EIB 3.750% 23-14/02/2033	USD	1 190 176	0.33					
100 000	MEDTRONIC GLOBAL 4.500% 23-30/03/2033	USD	90 591	0.03					
72 000	NESTLE FIN INTL 3.500% 23-17/01/2030	EUR	75 012	0.02					
	Egypt		1 591 596	0.44					
2 540 000	ARAB REP EGYPT 7.625% 20-29/05/2032	USD	1 591 596	0.44					
	Bolivia		1 498 665	0.42					
3 500 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	1 498 665	0.42					

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Austria</i>					<i>Israel</i>				
50 000	REPUBLIC OF AUSTRIA 0.500% 19-20/02/2029	EUR	45 533	0.01	450 000	ISRAEL FIXED 0.400% 21-31/10/2024 FLAT	ILS	109 373	0.03
80 000	REPUBLIC OF AUSTRIA 2.100% 17-20/09/2117	EUR	62 261	0.02	267 000	ISRAEL FIXED 1.000% 19-31/03/2030 FLAT	ILS	57 179	0.02
500 000	REPUBLIC OF AUSTRIA 2.900% 23-20/02/2033	EUR	511 743	0.14	108 000	ISRAEL FIXED 1.500% 20-31/05/2037 FLAT	ILS	19 644	0.01
600 000	REPUBLIC OF AUSTRIA 4.150% 07-15/03/2037	EUR	687 010	0.19	368 000	ISRAEL FIXED 2.000% 16-31/03/2027 FLAT	ILS	89 235	0.02
<i>Thailand</i>					<i>Singapore</i>				
3 320 000	THAILAND GOVERNMENT 0.950% 20-17/06/2025	THB	86 116	0.02	400 000	ISRAEL FIXED 3.750% 17-31/03/2047 FLAT	ILS	92 092	0.03
5 790 000	THAILAND GOVERNMENT 1.000% 21-17/06/2027	THB	146 081	0.04	100 000	STATE OF ISRAEL 1.500% 19-16/01/2029	EUR	88 707	0.02
5 480 000	THAILAND GOVERNMENT 1.585% 20-17/12/2035	THB	128 278	0.04	500 000	STATE OF ISRAEL 2.500% 20-15/01/2030	USD	393 745	0.11
4 020 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	97 262	0.03	<i>Switzerland</i>				
4 705 000	THAILAND GOVERNMENT 2.875% 18-17/12/2028	THB	127 146	0.04	510 000	SWISS (GOVERNMENT) 1.500% 12-30/04/2042	CHF	627 283	0.17
1 850 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	50 585	0.01	<i>Portugal</i>				
1 500 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	38 319	0.01	550 000	PORTUGUESE OTS 0.475% 20-18/10/2030	EUR	484 072	0.13
4 835 000	THAILAND GOVERNMENT 3.775% 12-25/06/2032	THB	139 130	0.04	90 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	72 346	0.02
3 600 000	THAILAND GOVERNMENT 3.850% 10-12/12/2025	THB	98 105	0.03	60 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	67 090	0.02
3 500 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	96 185	0.03	<i>Finland</i>				
940 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	27 920	0.01	640 000	FINNISH GOVERNMENT 1.125% 18-15/04/2034	EUR	555 095	0.15
<i>Chile</i>					<i>Jersey Island</i>				
200 000	CHILE 3.250% 21-21/09/2071	USD	121 023	0.03	500 000	GATWICK FND LTD 2.500% 21-15/04/2030	GBP	505 702	0.14
250 000	CHILE 4.000% 22-31/01/2052	USD	185 791	0.05	<i>Supranational</i>				
300 000	CODELCO INC 3.625% 17-01/08/2027	USD	257 152	0.07	3 000 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	165 020	0.05
300 000	EMPRESA NACIONAL 5.250% 18-06/11/2029	USD	262 308	0.07	5 800 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	337 961	0.09
40 000 000	TESORERIA PESOS 4.500% 15-01/03/2026 FLAT	CLP	41 319	0.01	<i>Hungary</i>				
30 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	30 398	0.01	7 220 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	13 188	0.00
10 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	10 314	0.00	22 580 000	REPUBLIC OF HUNGARY 2.250% 20-20/04/2033	HUF	44 654	0.01
15 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	15 464	0.00	9 700 000	REPUBLIC OF HUNGARY 3.000% 16-27/10/2027	HUF	23 084	0.01
50 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	53 969	0.01	18 830 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	42 139	0.01
20 000 000	TESORERIA PESOS 6.000% 13-01/01/2043	CLP	22 452	0.01	3 530 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	6 217	0.00
<i>Poland</i>					<i>Cameroon</i>				
310 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	55 514	0.02	675 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	495 914	0.14
1 445 000	POLAND GOVERNMENT BOND 2.500% 15-25/07/2026	PLN	313 334	0.09	<i>Cameroon</i>				
430 000	POLAND GOVERNMENT BOND 3.250% 14-25/07/2025	PLN	96 386	0.03	<i>Cameroon</i>				
30 000	POLAND GOVERNMENT BOND 4.000% 17-25/04/2047	PLN	5 760	0.00	<i>Cameroon</i>				
50 000	REPUBLIC OF POLAND 1.000% 19-07/03/2029	EUR	45 979	0.01	<i>Cameroon</i>				
50 000	REPUBLIC OF POLAND 3.375% 12-09/07/2024	EUR	49 752	0.01	<i>Cameroon</i>				
250 000	REPUBLIC OF POLAND 5.500% 22-16/11/2027	USD	234 749	0.07	<i>Cameroon</i>				
166 000	REPUBLIC OF POLAND 5.500% 23-04/04/2053	USD	156 346	0.04	<i>Cameroon</i>				
<i>Saudi Arabia</i>					<i>Cameroon</i>				
300 000	SAUDI ARAB OIL 2.250% 20-24/11/2030	USD	232 285	0.06	<i>Cameroon</i>				
210 000	SAUDI INT BOND 4.625% 17-04/10/2047	USD	169 950	0.05	<i>Cameroon</i>				
200 000	SAUDI INT BOND 5.000% 23-18/01/2053	USD	170 133	0.05	<i>Cameroon</i>				
400 000	SAUDI INT BOND 5.250% 19-16/01/2050	USD	354 071	0.10	<i>Cameroon</i>				

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	Czech Republic		493 354	0.12		Floating rate bonds		31 371 560	8.75
1 400 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	47 842	0.01		Spain		11 927 376	3.31
3 730 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	139 955	0.04	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	209 803	0.06
1 130 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	38 464	0.01	100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	105 014	0.03
1 520 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	52 679	0.01	100 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	103 929	0.03
3 880 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	149 055	0.04	100 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	101 109	0.03
1 200 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	50 384	0.01	3 800 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	3 437 079	0.95
330 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	14 975	0.00	200 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	193 448	0.05
	British Virgin Islands		492 916	0.14	100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	104 745	0.03
600 000	HUARONG FINANCE 4.250% 17-07/11/2027	USD	492 916	0.14	3 600 000	CAIXABANK 17-31/12/2049 FRN	EUR	3 591 221	1.00
	Philippines		475 499	0.13	4 000 000	CAIXABANK 20-31/12/2060 FRN	EUR	3 869 722	1.07
220 000	ASIAN DEV BANK 1.400% 17-06/02/2037	EUR	185 843	0.05	200 000	CAIXABANK 23-30/05/2034 FRN	EUR	211 306	0.06
300 000	PHILIPPINES GOVERNMENT 5.609% 22-13/04/2033	USD	289 656	0.08		Belgium		6 006 769	1.67
	Sweden		460 023	0.13	7 000 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	6 006 769	1.67
5 020 000	SWEDISH GOVERNMENT 2.250% 12-01/06/2032	SEK	460 023	0.13		Italy		3 450 939	0.96
	Ireland		381 736	0.10	3 420 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	3 080 866	0.86
150 000	AERCAP IRELAND 3.000% 21-29/10/2028	USD	123 952	0.03	400 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	370 073	0.10
100 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	101 113	0.03		The Netherlands		3 225 073	0.90
167 000	TRANE TECH 5.250% 23-03/03/2033	USD	156 671	0.04	100 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	90 875	0.03
	Uruguay		376 045	0.10	4 000 000	ING GROEP NV 21-31/12/2061 FRN	USD	2 924 622	0.81
83 078	URUGUAY 4.375% 19-23/01/2031	USD	74 479	0.02	100 000	ING GROEP NV 23/05/2029 FRN	EUR	103 004	0.03
307 737	URUGUAY 5.750% 22-28/10/2034	USD	301 566	0.08	100 000	TELEFONICA EUROPE 23-07/09/2172 FRN	EUR	106 572	0.03
	Qatar		365 980	0.10		United States of America		3 131 707	0.87
400 000	STATE OF QATAR 5.103% 18-23/04/2048	USD	365 980	0.10	100 000	AMERICAN EXPRESS 23-01/05/2034 FRN	USD	90 362	0.03
	Cayman Islands		332 053	0.10	450 000	BANK OF AMERICA CORP 21-21/07/2032 FRN	USD	331 872	0.09
200 000	DP WORLD CRESCEN 3.750% 19-30/01/2030	USD	169 954	0.05	177 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	161 251	0.04
200 000	SHARJAH SUKUK 3.234% 19-23/10/2029	USD	162 099	0.05	200 000	BANK OF NY MELLO 23-25/10/2029 FRN	USD	192 080	0.05
	Australia		251 598	0.08	100 000	CAPITAL ONE FINL 23-29/10/2027 FRN	USD	94 002	0.03
150 000	AUSTRALIAN GOVERNMENT 1.750% 20-21/06/2051	AUD	54 697	0.02	100 000	CHARLES SCHWAB 23-19/05/2029 FRN	USD	92 906	0.03
140 000	AUSTRALIAN GOVERNMENT 3.000% 16-21/03/2047	AUD	69 822	0.02	33 000	CHARLES SCHWAB 23-24/08/2034 FRN	USD	31 431	0.01
230 000	AUSTRALIAN GOVERNMENT 3.250% 15-21/06/2039	AUD	127 079	0.04	250 000	CITIGROUP INC 19-05/11/2030 FRN	USD	201 641	0.06
	Venezuela		193 975	0.05	100 000	FIFTH THIRD BANC 23-27/07/2029 FRN	USD	94 074	0.03
200 000	CORP ANDINA FOM 1.125% 18-13/02/2025	EUR	193 975	0.05	450 000	GOLDMAN SACHS GROUP 18-01/05/2029 FRN	USD	393 987	0.11
	Malaysia		130 068	0.04	100 000	JPMORGAN CHASE 22-26/04/2033 FRN	USD	87 478	0.02
134 000	PETRONAS 7.625% 96-15/10/2026	USD	130 068	0.04	250 000	JPMORGAN CHASE 23-01/06/2034 FRN	USD	229 638	0.06
	Denmark		121 210	0.03	200 000	MORGAN STANLEY 20-22/01/2031 FRN	USD	158 245	0.04
114 000	CARLSBERG BREW 4.250% 23-05/10/2033	EUR	121 210	0.03	100 000	MORGAN STANLEY 23-01/11/2029 FRN	USD	95 941	0.03
	Norway		105 241	0.03	200 000	MORGAN STANLEY 23-20/07/2029 FRN	USD	184 488	0.05
100 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	105 241	0.03	100 000	PNC FINANCIAL 23-18/08/2034 FRN	USD	94 153	0.03
	Panama		81 949	0.02	125 000	STATE STREET CRP 23-21/11/2034 FRN	USD	120 149	0.03
80 000	PANAMA 9.375% 99-01/04/2029	USD	81 949	0.02	200 000	TRUIST FINANCIAL 23-30/10/2029 FRN	USD	195 504	0.05
	Russia		8 814	0.00	100 000	WELLS FARGO CO 23-23/10/2034 FRN	USD	98 309	0.03
2 560 000	RUSSIA-OFZ 6.900% 18-23/05/2029	RUB	8 814	0.00	200 000	WELLS FARGO CO 23-25/07/2034 FRN	USD	184 196	0.05
						France		1 091 762	0.31
					100 000	ACCOR 23-11/04/2172 FRN	EUR	108 482	0.03
					100 000	BNP PARIBAS 23-05/12/2034 FRN	USD	94 550	0.03
					100 000	BNP PARIBAS 23-14/02/2172 FRN	USD	95 043	0.03
					200 000	BNP PARIBAS 23-26/09/2032 FRN	EUR	209 321	0.06
					250 000	BPCE 23-19/10/2027 FRN	USD	233 149	0.06

BNP PARIBAS FUNDS Global Bond Opportunities

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
150 000	CREDIT AGRICOLE SA 23-03/10/2029 FRN	USD	142 351	0.04	1 300 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	1 216 715	0.34
100 000	FRANCE TELECOM 02-01/03/2031 SR FRN	USD	111 916	0.03	443 374	STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	407 632	0.11
100 000	SOCIETE GENERALE 23-14/05/2172 FRN	USD	96 950	0.03	1 085 082	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	990 763	0.28
	<i>United Kingdom</i>		<i>690 667</i>	<i>0.20</i>	290 040	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	264 141	0.07
100 000	BARCLAYS PLC 23-09/05/2027 FRN	USD	91 357	0.03	To be Announced ("TBA") Mortgage Backed Securities				
100 000	BARCLAYS PLC 23-27/06/2034 FRN	USD	96 272	0.03	<i>United States of America</i>				
100 000	HSBC HOLDINGS 23-13/11/2034 FRN	USD	99 287	0.03	<i>11 272 255</i> 3.12				
100 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	105 600	0.03	<i>11 272 255</i> 3.12				
200 000	STANDARD CHART 23-08/02/2030 FRN	USD	191 304	0.05	(100 000)	FNCL 2 1/21 2.000% 21-31/12/2060	USD	(81 148)	(0.02)
100 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	106 847	0.03	(100 000)	FNCL 2.5 1/13 2.500% 13-25/11/2027	USD	(83 390)	(0.02)
	<i>Germany</i>		<i>471 150</i>	<i>0.14</i>	400 000	FNCL 3 1/15 3.000% 15-25/06/2029	USD	341 384	0.09
200 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	213 031	0.06	300 000	FNCL 4 1/13 4.000% 13-25/02/2025	USD	266 445	0.07
200 000	DEUTSCHE BANK AG 21-17/02/2032 FRN	EUR	164 175	0.05	100 000	FNCL 4.5 1/11 4.500% 11-25/03/2024	USD	90 074	0.03
100 000	DEUTSCHE BANK AG 22-23/02/2028 FRN	EUR	93 944	0.03	700 000	FNCL 2.5 1/15 2.500% 15-25/03/2044	USD	539 028	0.15
	<i>Ireland</i>		<i>412 609</i>	<i>0.12</i>	500 000	FNCL 3 1/13 3.000% 13-25/10/2042	USD	400 350	0.11
100 000	AIB GROUP PLC 23-13/09/2029 FRN	USD	95 377	0.03	(100 000)	FNCL 3.5 1/12 3.500% 12-25/06/2041	USD	(83 044)	(0.02)
200 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	213 370	0.06	600 000	FNCL 4.000% 10-25/09/2039	USD	513 688	0.14
100 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	103 862	0.03	900 000	FNCL 5 1/11 5.000% 11-25/08/2037	USD	806 017	0.22
	<i>Switzerland</i>		<i>286 583</i>	<i>0.08</i>	2 000 000	FNCL 5.5 1/13 5.500% 13-25/06/2038	USD	1 818 166	0.51
100 000	CREDIT SUISSE 22-15/11/2033 FRN	USD	110 951	0.03	1 100 000	FNCL 6 1/11 6.000% 11-25/09/2038	USD	1 011 039	0.28
200 000	UBS GROUP 20-05/11/2028 FRN	EUR	175 632	0.05	100 000	FNCL 7 1/24 7.000% 24-31/12/2063	USD	93 373	0.03
	<i>Australia</i>		<i>198 121</i>	<i>0.05</i>	300 000	G2SF 2 1/21 2.000% 21-31/12/2060	USD	229 919	0.06
200 000	MACQUARIE GROUP 21-21/08/2029 FRN	CAD	123 383	0.03	1 600 000	G2SF 2.5 1/20 2.500% 20-31/12/2059	USD	1 266 921	0.35
79 000	MACQUARIE GROUP 23-07/12/2034 FRN	USD	74 738	0.02	400 000	G2SF 3 1/13 3.000% 13-20/05/2042	USD	327 818	0.09
	<i>Singapore</i>		<i>165 006</i>	<i>0.05</i>	200 000	G2SF 3.5 1/12 3.500% 12-20/09/2041	USD	168 605	0.05
200 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	165 006	0.05	200 000	G2SF 4 1/11 4.000% 11-20/09/2040	USD	172 849	0.05
	<i>Denmark</i>		<i>105 349</i>	<i>0.03</i>	500 000	G2SF 5 1/11 5.000% 11-20/05/2040	USD	449 450	0.12
100 000	DANSKE BANK A/S 23-21/06/2030 FRN	EUR	105 349	0.03	1 900 000	G2SF 5.5 1/23 5.500% 23-31/12/2062	USD	1 732 369	0.48
	<i>Greece</i>		<i>104 833</i>	<i>0.03</i>	800 000	G2SF 6 1/23 6.000% 23-31/12/2062	USD	736 347	0.20
100 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	104 833	0.03	600 000	G2SF 6.5 1/24 6.500% 24-31/12/2063	USD	555 995	0.15
	<i>Portugal</i>		<i>103 616</i>	<i>0.03</i>	Other transferable securities				
100 000	EDP SA 23/04/2083 FRN	EUR	103 616	0.03	Bonds				
	Floating rate notes		9 669 299	2.69	<i>China</i>				
	<i>United States of America</i>		<i>9 669 299</i>	<i>2.69</i>	4 190 000	CHINA SCE GRP 7.000% 20-02/05/2025 DFLT	USD	218 101	0.06
277 581	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	258 337	0.07	Money Market Instruments				
500 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	481 501	0.13	<i>France</i>				
1 086 416	CAS 2023-R07 2M1 23-25/09/2043 FRN	USD	992 679	0.28	<i>200 000</i> UNEDIC 0.125% 17-25/11/2024 NEUMTN				
1 179 512	FHR 4993 LS 20-25/07/2050 FRN	USD	151 997	0.04	Shares/Units in investment funds				
346 416	FSPC T-62 1A1 04-25/10/2044 FRN	USD	284 753	0.08	<i>Luxembourg</i>				
1 785 856	GNR 2011-123 SD 11-20/09/2041 FRN	USD	210 927	0.06	<i>19 879.64</i> BNP PARIBAS FUNDS RMB BOND - X CAP				
4 516 186	GNR 2022-103 KS 22-20/06/2052 FRN	USD	372 939	0.10	<i>41.11</i> BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP				
2 410 440	GNR 2022-159 SM 22-20/09/2052 FRN	USD	202 934	0.06	<i>France</i>				
3 013 698	GNR 2022-171 AS 22-20/07/2052 FRN	USD	287 333	0.08	<i>808.03</i> BNP PARIBAS INVEST 3 MOIS - X				
400 000	JPMMT 2023-HE3 A1 23-25/05/2054 FRN	USD	362 106	0.10	Total securities portfolio				
155 146	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	142 420	0.04	331 511 753 92.08				
1 390 281	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	1 268 326	0.35					
200 000	STACR 2020-HQA2 B1 20-25/03/2050 FRN	USD	198 161	0.06					
800 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	715 122	0.20					
962 568	STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	860 513	0.24					

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Convertible bonds			525 672 898	94.78					
<i>United States of America</i>									
4 000 000	3D SYSTEMS CORP 0.000% 21-15/11/2026 CV	USD	3 015 220	0.54	1 800 000	JP MORGAN CHASE 0.000% 21-10/06/2024 CV	EUR	2 030 762	0.37
11 000 000	AIRBNB INC 0.000% 21-15/03/2026 CV	USD	9 873 753	1.78	1 300 000	JP MORGAN CHASE 0.000% 21-18/02/2024 CV	EUR	1 597 370	0.29
14 700 000	AKAMA TECH 0.125% 18-01/05/2025 CV	USD	18 707 660	3.36	2 500 000	LUMENTUM HOLDING 0.500% 19-15/12/2026 CV	USD	2 213 468	0.40
3 000 000	ALARM.COM 0.000% 21-15/01/2026 CV	USD	2 672 502	0.48	4 000 000	LUMENTUM HOLDING 1.500% 23-15/12/2029 CV	USD	3 989 264	0.72
3 000 000	ALTERYX INC 1.000% 19-01/08/2026 CV	USD	2 913 609	0.53	4 000 000	MARRIOTT VACATIO 0.000% 21-15/01/2026 CV	USD	3 530 200	0.64
6 000 000	AMERICAN AIRLINE 6.500% 20-01/07/2025 CV	USD	6 662 400	1.20	1 250 000	MERIT MEDICAL SY 3.000% 23-01/02/2029 CV	USD	1 380 938	0.25
5 000 000	AMERICAN WATER 3.625% 23-15/06/2026 CV	USD	4 983 775	0.90	2 500 000	MICROCHIP TECHNOLOGY 1.625% 17-15/02/2027 CV	USD	6 417 200	1.16
2 400 000	AXON ENTERPRISE 0.500% 22-15/12/2027 CV	USD	3 028 464	0.55	4 000 000	MIDDLEBY CORP 1.000% 20-01/09/2025 CV	USD	4 882 360	0.88
5 000 000	BENTLEY SYSTEMS 0.125% 21-15/01/2026 CV	USD	4 954 020	0.89	4 000 000	MONGODB INC 0.250% 20-15/01/2026 CV	USD	7 912 240	1.43
2 500 000	BENTLEY SYSTEMS 0.375% 21-01/07/2027 CV	USD	2 239 018	0.40	5 000 000	NEXTERA ENGY PTR 2.500% 22-15/06/2026 CV	USD	4 515 560	0.81
6 000 000	BILL.COM 0.000% 20-01/12/2025 CV	USD	5 627 760	1.01	3 000 000	OKTA INC 0.125% 19-01/09/2025 CV	USD	2 751 381	0.50
2 500 000	BIOMARIN PHARM 0.599% 17-01/08/2024 CV	USD	2 457 965	0.44	2 143 000	OKTA INC 0.375% 20-15/06/2026 CV	USD	1 887 096	0.34
4 000 000	BIOMARIN PHARM 1.250% 20-15/05/2027 CV	USD	4 102 400	0.74	5 000 000	ON SEMICONDUCTOR 0.000% 21-01/05/2027 CV	USD	8 183 600	1.48
1 500 000	BLOOM ENERGY 3.000% 23-01/06/2028 CV	USD	1 614 150	0.29	1 136 000	ON SEMICONDUCTOR 0.500% 23-01/03/2029 CV	USD	1 195 379	0.22
2 000 000	BOOKING HLDS INC 0.750% 20-01/05/2025 CV	USD	3 760 760	0.68	4 000 000	ORMAT TECH 2.500% 22-15/07/2027 CV	USD	4 124 560	0.74
2 000 000	BOX INC 0.000% 21-15/01/2026 CV	USD	2 233 760	0.40	750 000	PAGERDUTY INC 1.500% 23-15/10/2028 CV	USD	816 323	0.15
2 500 000	BRIDGEBIO PHARMA 2.250% 21-01/02/2029 CV	USD	2 117 420	0.38	4 500 000	PEGASYSYSTEMS INC 0.750% 20-01/03/2025 CV	USD	4 151 714	0.75
2 000 000	CHEGG INC 0.125% 19-15/03/2025 CV	USD	1 837 258	0.33	3 000 000	POST HOLDINGS IN 2.500% 22-15/08/2027 CV	USD	3 054 720	0.55
5 000 000	CLOUDFLARE 0.000% 21-15/08/2026 CV	USD	4 505 460	0.81	5 000 000	REALOGY GRP / CO 0.250% 21-15/06/2026 CV	USD	3 894 905	0.70
4 500 000	DATADOG INC 0.125% 20-15/06/2025 CV	USD	6 312 960	1.14	4 000 000	REDFIN CORP 0.000% 20-15/10/2025 CV	USD	3 350 548	0.60
4 000 000	DEXCOM INC 0.250% 20-15/11/2025 CV	USD	4 174 400	0.75	6 000 000	RINGCENTRAL INC 0.000% 20-01/03/2025 CV	USD	5 574 588	1.01
6 000 000	DIGITALOCEAN HLD 0.000% 21-01/12/2026 CV	USD	4 917 672	0.89	3 000 000	RIVIAN AUTO INC 4.625% 23-15/03/2029 CV	USD	4 193 790	0.76
8 500 000	DROPBOX 0.000% 21-01/03/2026 CV	USD	8 330 850	1.50	2 500 000	SNAP INC 0.000% 21-01/05/2027 CV	USD	2 002 518	0.36
1 500 000	DROPBOX 0.000% 21-01/03/2028 CV	USD	1 502 580	0.27	6 000 000	SOUTHWEST AIR 1.250% 20-01/05/2025 CV	USD	6 055 980	1.09
15 000 000	DUKE ENERGY COR 4.125% 23-15/04/2026 CV	USD	14 992 559	2.69	3 000 000	SPLUNK INC 1.125% 18-15/09/2025 CV	USD	3 290 460	0.59
8 000 000	ENPHASE ENERGY 0.000% 21-01/03/2026 CV	USD	7 315 296	1.32	3 333 000	SPLUNK INC 1.125% 20-15/06/2027 CV	USD	3 214 685	0.58
3 500 000	ENVESTNET INC 0.750% 20-15/08/2025 CV	USD	3 252 862	0.59	2 500 000	SQUARE INC 0.125% 20-01/03/2025 CV	USD	2 431 215	0.44
2 500 000	ETSY INC 0.125% 19-01/10/2026 CV	USD	2 875 100	0.52	3 600 000	TYLER TECHNOLOG 0.250% 21-15/03/2026 CV	USD	3 635 604	0.66
6 000 000	ETSY INC 0.250% 21-15/06/2028 CV	USD	4 789 692	0.86	1 250 000	UBER TECHNOLOGIE 0.875% 23-01/12/2028 CV	USD	1 361 938	0.25
4 800 000	EURONET WORLDWID 0.750% 19-15/03/2049 CV	USD	4 499 074	0.81	3 077 000	UNDER ARMOUR INC 1.500% 20-01/06/2024 CV	USD	3 120 632	0.56
2 000 000	EVERBRIDGE INC 0.125% 19-15/12/2024 CV	USD	1 870 834	0.34	7 000 000	UNITY SOFTWARE I 0.000% 21-15/11/2026 CV	USD	5 825 932	1.05
5 000 000	EXACT SCIENCES 0.375% 20-01/03/2028 CV	USD	4 668 165	0.84	3 000 000	VAIL RESORTS 0.000% 20-01/01/2026 CV	USD	2 631 216	0.47
2 000 000	EXACT SCIENCES 1.000% 18-15/01/2025 CV	USD	2 277 880	0.41	2 500 000	VISHAY INTERTECH 2.250% 23-15/09/2030 CV	USD	2 462 295	0.44
4 000 000	EXPEDIA GRP INC 0.000% 21-15/02/2026 CV	USD	3 777 568	0.68	4 000 000	WAYFAIR INC 0.625% 20-01/10/2025 CV	USD	3 597 908	0.65
8 000 000	FORD MOTOR CO 0.000% 21-15/03/2026 CV	USD	7 966 248	1.44	5 000 000	WELLTOWER OP LLC 2.750% 23-15/05/2028 CV	USD	5 507 350	0.99
5 000 000	HAEMONETICS CORP 0.000% 21-01/03/2026 CV	USD	4 433 925	0.80	5 500 000	WESTERN DIGITAL 3.000% 23-15/11/2028 CV	USD	6 720 395	1.21
2 000 000	HAT HOLDINGS I 3.750% 23-15/08/2028 CV	USD	2 347 060	0.42	14 000 000	WOLFSPEED INC 1.875% 22-01/12/2029 CV	USD	9 393 495	1.69
3 500 000	IAC FINANCECO 2.0 0.875% 19-15/06/2026 CV	USD	3 128 020	0.56	1 000 000	WORKIVA INC 1.250% 23-15/08/2028 CV	USD	1 016 640	0.18
1 975 000	INSMED INC 1.750% 18-15/01/2025 CV	USD	2 083 349	0.38	6 000 000	ZSCALER INC 0.125% 20-01/07/2025 CV	USD	9 099 720	1.64
4 000 000	INSULET CORP 0.375% 19-01/09/2026 CV	USD	4 599 120	0.83	<i>France</i>				
4 500 000	INTEGRA LIFESCIE 0.500% 20-15/08/2025 CV	USD	4 226 382	0.76	2 400 000	BNP PARIBAS 0.000% 22-13/05/2025 CV	EUR	3 178 131	0.57
2 500 000	IONIS PHARMACEUT 1.750% 23-15/06/2028 CV	USD	2 871 300	0.52	49 740	EDENRED 0.000% 19-06/09/2024 CV	EUR	3 323 146	0.60
					2 800 000	ELIS SA 2.250% 22-22/09/2029 CV	EUR	3 971 376	0.72
					23 223	SAFRAN SA 0.000% 21-01/04/2028 CV	EUR	4 786 339	0.86
					12 584	SCHNEIDER 0.000% 20-15/06/2026 CV FLAT	EUR	2 711 999	0.49

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Convertible

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 800 000	SCHNEIDER ELEC 1.970% 23-27/11/2030 CV	EUR	2 142 489	0.39					
2 200 000	SPIE SA 2.000% 23-17/01/2028 CV	EUR	2 521 801	0.45					
1 300 000	UBISOFT ENTERTAI 2.375% 22-15/11/2028 CV	EUR	1 400 704	0.25					
	<i>Japan</i>		23 855 307	4.30					
600 000 000	DMG MORI CO LTD 0.000% 21-16/07/2024 CV	JPY	4 751 015	0.86					
80 000 000	JFE HOLDINGS 0.000% 23-28/09/2028 CV	JPY	592 356	0.11					
880 000 000	mitsubishi chemical 0.000% 17-29/03/2024 CV	JPY	6 226 790	1.12					
240 000 000	NIPRO CORP 0.000% 21-25/09/2026 CV	JPY	1 718 440	0.31					
300 000 000	NTN CORP 0.000% -19/12/2025 CV	JPY	2 163 754	0.39					
200 000 000	PARK24 CO LTD 0.000% 23-24/02/2028 CV	JPY	1 392 183	0.25					
300 000 000	ROHM COMPANY LTD 0.000% 19-05/12/2024 CV	JPY	2 167 265	0.39					
670 000 000	TOKYU CORP 0.000% 23-29/09/2028 CV	JPY	4 843 504	0.87					
	<i>Germany</i>		23 613 167	4.27					
2 400 000	BECHTLE AG 2.000% 23-08/12/2030 CV	EUR	2 802 939	0.51					
2 700 000	DELIVERY HERO AG 3.250% 23-21/02/2030 CV	EUR	2 557 541	0.46					
2 500 000	DEUTSCHE POST AG 0.050% 17-30/06/2025 CV	EUR	2 699 019	0.49					
2 600 000	DT LUFTHANSA AG 2.000% 20-17/11/2025 CV	EUR	3 082 097	0.56					
2 100 000	LEG IMMOBILIEN SE 0.400% 20-30/06/2028 CV	EUR	1 988 155	0.36					
3 300 000	RAG STIFTUNG 1.875% 22-16/11/2029 CV	EUR	3 766 881	0.68					
2 700 000	RHEINMETALL 1.875% 23-07/02/2028 CV	EUR	3 317 675	0.60					
2 700 000	RHEINMETALL 2.250% 23-07/02/2030 CV	EUR	3 398 860	0.61					
	<i>South Korea</i>		15 854 498	2.87					
900 000	LG CHEM LTD 1.250% 23-18/07/2028 CV	USD	859 950	0.16					
2 700 000	LG CHEM LTD 1.600% 23-18/07/2030 CV	USD	2 529 549	0.46					
9 000 000	SK HYNIX INC 1.750% 23-11/04/2030 CV	USD	12 464 999	2.25					
	<i>Italy</i>		11 016 296	1.99					
3 800 000	ENI SPA 2.950% 23-14/09/2030 CV	EUR	4 404 531	0.79					
2 900 000	PRYSMIAN SPA 0.000% 21-02/02/2026 CV	EUR	3 530 817	0.64					
2 600 000	SAIPEM SPA 2.875% 23-11/09/2029 CV	EUR	3 080 948	0.56					
	<i>The Netherlands</i>		9 299 630	1.68					
5 400 000	AMERICA MOVIL BV 0.000% 21-02/03/2024 CV	EUR	5 969 882	1.08					
1 300 000	JUST EAT TAKEA 0.625% 21-09/02/2028 CV	EUR	1 074 880	0.19					
2 200 000	QIAGEN NV 1.000% 18-13/11/2024 CV	USD	2 254 868	0.41					
	<i>Switzerland</i>		8 905 556	1.60					
3 200 000	STMICROELECTRON 0.000% 20-04/08/2025 CV	USD	3 854 720	0.69					
4 200 000	STMICROELECTRON 0.000% 20-04/08/2027 CV	USD	5 050 836	0.91					
	<i>India</i>		8 350 000	1.51					
5 000 000	BHARTI AIRTEL 1.500% 20-17/02/2025 CV	USD	8 350 000	1.51					
	<i>Spain</i>		8 099 488	1.46					
3 800 000	CELLNEX TELECOM 0.500% 19-05/07/2028 CV	EUR	4 468 000	0.81					
3 200 000	CELLNEX TELECOM 2.125% 23-11/08/2030 CV	EUR	3 631 488	0.65					
	<i>Hong Kong</i>		7 444 067	1.35					
4 500 000	ANLLIAN CAPITAL 0.000% 20-05/02/2025 CV	EUR	4 912 517	0.89					
2 500 000	BOSIDENG INTERNA 1.000% 19-17/12/2024 CV	USD	2 531 550	0.46					
	<i>Ireland</i>		6 755 000	1.22					
7 000 000	JAZZ INVT I LTD 1.500% 17-15/08/2024 CV	USD	6 755 000	1.22					
	<i>Singapore</i>							5 484 638	0.99
1 500 000	SGX TREASURY 0.000% 21-01/03/2024 CV	EUR	1 637 274	0.30					
4 000 000	SINGAPORE AIR 1.625% 20-03/12/2025 CV	SGD	3 847 364	0.69					
	<i>United Arab Emirates</i>							4 283 048	0.77
4 400 000	ABU DHABI NAT 0.700% 21-04/06/2024 CV	USD	4 283 048	0.77					
	<i>Israel</i>							4 255 626	0.77
3 000 000	CYBERARK SFTWARE 0.000% 19-15/11/2024 CV	USD	4 255 626	0.77					
	<i>Canada</i>							3 770 012	0.68
4 000 000	SHOPIFY INC 0.125% 20-01/11/2025 CV	USD	3 770 012	0.68					
	<i>China</i>							2 935 400	0.53
2 000 000	LI AUTO INC 0.250% 21-01/05/2028 CV	USD	2 935 400	0.53					
	<i>Jersey Island</i>							2 597 406	0.47
3 000 000	NOVOCURE LTD 0.000% 20-01/11/2025 CV	USD	2 597 406	0.47					
	<i>Vietnam</i>							2 502 500	0.45
2 600 000	VINGROUP JSC 3.000% 21-20/04/2026 CV	USD	2 502 500	0.45					
	<i>Cayman Islands</i>							2 142 996	0.39
16 000 000	CATHAY PAC FIN 2.750% 21-05/02/2026 CV	HKD	2 142 996	0.39					
	<i>Mexico</i>							1 103 457	0.20
1 000 000	FEMSA 2.625% 23-24/02/2026 CV	EUR	1 103 457	0.20					
	<i>Macao</i>							1 018 375	0.18
1 000 000	WYNN MACAU LTD 4.500% 23-07/03/2029 CV	USD	1 018 375	0.18					
	<i>United Kingdom</i>							814 247	0.14
1 500 000	FARFETCH LTD 3.750% 20-01/05/2027 CV	USD	16 875	0.00					
800 000	OCADO GROUP PLC 0.750% 20-18/01/2027 CV	GBP	797 372	0.14					
	Other transferable securities							186 686	0.03
	Convertible bonds							186 686	0.03
	<i>Luxembourg</i>							186 686	0.03
33 800 000	ESPIRITO SANTO 5.050% 05-31/12/2049 CV SR DFLT	EUR	186 686	0.03					
	Shares/Units in investment funds							7 014 525	1.26
	<i>Luxembourg</i>							7 014 525	1.26
49 866.60	BNP PARIBAS INSTICASH USD 1D 1 VNAV - X CAP	USD	7 014 525	1.26					
	Total securities portfolio							532 874 109	96.07

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			84 762 934	52.67					
<i>United States of America</i>									
300 000	AT&T INC 0.250% 19-04/03/2026	EUR	281 464	0.17	5 670 353	GNR 2021-24 TI 2.000% 21-20/02/2051	USD	596 166	0.37
200 000	BAXTER INTERNATIONAL 0.400% 19-15/05/2024	EUR	197 292	0.12	1 541 223	GNR 2021-57 IB 2.500% 21-20/02/2051	USD	188 493	0.12
362 000	BOOKING HLDS INC 4.500% 22-15/11/2031	EUR	394 018	0.24	2 026 340	GNR 2021-57 IN 2.000% 21-20/02/2051	USD	198 461	0.12
2 518 370	FHR 4122 PI 4.500% 12-15/02/2042	USD	184 549	0.11	5 201 850	GNR 2021-7 AI 2.000% 21-20/01/2051	USD	485 550	0.30
1 657 122	FHR 4317 TI 4.500% 14-15/12/2042	USD	258 593	0.16	333 808	GNR 2022-10 IF 3.000% 22-20/11/2051	USD	38 544	0.02
2 556 763	FHR 4648 KI 4.500% 17-15/08/2044	USD	426 571	0.27	2 376 422	GNR 2022-159 IG 3.500% 22-20/02/2052	USD	377 207	0.23
2 047 578	FHR 5038 KI 2.000% 20-25/11/2050	USD	236 093	0.15	3 049 431	GNR 2022-18 CI 3.000% 22-20/01/2052	USD	433 847	0.27
1 506 349	FHR 5038 PI 2.000% 20-25/11/2050	USD	174 028	0.11	174 000	IBM CORP 3.375% 23-06/02/2027	EUR	176 030	0.11
641 800	FHR 5039 CI 2.000% 20-25/11/2050	USD	68 581	0.04	100 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	103 575	0.06
567 926	FHR 5050 IE 2.000% 20-25/12/2050	USD	57 859	0.04	100 000	KRAFT HEINZ FOOD 2.250% 16-25/05/2028	EUR	96 529	0.06
1 212 325	FHR 5050 IP 3.000% 20-25/10/2050	USD	179 305	0.11	400 000	MCDONALDS CORP 1.500% 17-28/11/2029	EUR	365 494	0.23
4 428 014	FHR 5053 MI 2.000% 20-25/12/2050	USD	529 285	0.33	141 000	TOYOTA MTR CREDIT 4.050% 23-13/09/2029	EUR	147 827	0.09
3 054 429	FHR 5064 NI 2.000% 20-25/06/2050	USD	286 157	0.18	200 000	VERIZON COMMUNICATIONS INC 1.375% 17-27/10/2026	EUR	191 236	0.12
402 182	FHR 5065 NI 2.500% 20-25/01/2051	USD	58 857	0.04	<i>France</i>				
638 226	FHR 5072 IQ 3.500% 21-25/10/2050	USD	99 843	0.06	100 000	AIR FRANCE-KLM 3.000% 21-01/07/2024	EUR	98 960	0.06
3 099 934	FHR 5145 HI 3.000% 21-25/09/2051	USD	432 781	0.27	100 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	106 543	0.07
2 717 888	FHS 304 C19 5.000% 13-15/06/2042	USD	486 102	0.30	100 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	97 100	0.06
1 211 915	FHS 365 C50 4.500% 19-15/05/2049	USD	209 766	0.13	100 000	CARMILA SA 1.625% 20-30/05/2027	EUR	92 215	0.06
1 385 396	FHS 386 C3 2.500% 22-15/03/2052	USD	192 788	0.12	200 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	190 316	0.12
2 894 467	FHS 397 C52 500% 23-25/01/2053	USD	554 604	0.34	100 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	101 952	0.06
1 665 554	FNR 2018-24 IC 4.500% 18-25/04/2048	USD	319 586	0.20	100 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	109 614	0.07
633 829	FNR 2020-100 BI 2.000% 20-25/01/2051	USD	72 377	0.04	100 000	DANONE 3.470% 23-22/05/2031	EUR	102 576	0.06
4 447 271	FNR 2020-62 AI 2.500% 20-25/09/2050	USD	692 607	0.43	7 740 000	FRANCE O.A.T. 0.000% 18-25/03/2024	EUR	7 676 532	4.78
489 623	FNR 2020-62 HI 2.000% 20-25/09/2050	USD	56 992	0.04	1 294 524	FRANCE O.A.T. I/L 0.100% 15-01/03/2025	EUR	1 276 139	0.79
2 951 138	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	431 724	0.27	629 450	FRANCE O.A.T. I/L 0.250% 13-25/07/2024	EUR	625 313	0.39
423 565	FNR 2020-68 QI 3.000% 20-25/10/2050	USD	71 442	0.04	100 000	IMERYS SA 2.000% 14-10/12/2024	EUR	97 943	0.06
4 437 681	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	510 595	0.32	100 000	IMERYS SA 4.750% 23-29/11/2029	EUR	101 578	0.06
599 382	FNR 2020-75 KI 2.000% 20-25/11/2050	USD	64 672	0.04	100 000	RCI BANQUE 1.625% 17-11/04/2025	EUR	97 534	0.06
681 414	FNR 2021-10 BI 2.000% 21-25/03/2051	USD	71 062	0.04	73 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	74 831	0.05
596 896	FNR 2021-18 LI 2.000% 21-25/04/2051	USD	65 901	0.04	120 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	126 128	0.08
3 902 372	FNR 2021-2 NI 2.000% 21-25/02/2051	USD	466 384	0.29	100 000	RENAULT 1.250% 19-24/06/2025	EUR	95 850	0.06
2 222 662	FNR 2021-3 QI 2.500% 21-25/02/2051	USD	305 778	0.19	100 000	SUEZ 1.875% 22-24/05/2027	EUR	95 619	0.06
1 937 666	FNR 2022-4 HI 2.500% 22-25/02/2052	USD	286 409	0.18	200 000	TEREOS FIN GROUP 4.750% 22-30/04/2027	EUR	200 969	0.12
269 129	FNR 2022-7 GI 3.000% 22-25/07/2050	USD	38 465	0.02	211 000	TEREOS FIN GROUP 7.250% 23-15/04/2028	EUR	223 188	0.14
1 315 786	FNS 413 C39 4.500% 12-25/04/2041	USD	234 677	0.15	100 000	THALES SA 4.250% 23-18/10/2031	EUR	106 187	0.07
1 598 603	FNS 422 C9 3.000% 16-25/12/2045	USD	188 652	0.12	100 000	VALEO SA 3.250% 14-22/01/2024	EUR	99 853	0.06
2 901 962	FNS 434 C25 5.000% 23-25/06/2053	USD	604 693	0.38	<i>United Kingdom</i>				
2 737 862	FNS 434 C37 4.000% 23-25/06/2053	USD	520 136	0.32	131 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	134 748	0.08
344 000	FORD MOTOR CREDIT 4.867% 23-03/08/2027	EUR	353 522	0.22	100 000	HEATHROW FNDG 1.500% 20-12/10/2025	EUR	96 743	0.06
167 000	GENERAL MOTORS FIN 4.500% 23-22/11/2027	EUR	172 913	0.11	300 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	290 253	0.18
2 175 646	GNR 2013-170 IG 5.500% 13-16/11/2043	USD	307 129	0.19	200 000	ROLLS-ROYCE PLC 1.625% 18-09/05/2028	EUR	184 098	0.11
1 253 206	GNR 2017-26 MI 5.000% 17-20/11/2039	USD	209 789	0.13	300 000	ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	304 691	0.19
2 409 328	GNR 2017-42 IC 4.500% 17-20/08/2041	USD	385 388	0.24	151 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	156 787	0.10
130 129	GNR 2017-79 IB 5.500% 17-20/05/2047	USD	22 026	0.01	8 590 000	UK TREASURY GILT 3.750% 23-22/10/2053	GBP	9 248 003	5.76
533 564	GNR 2020-127 IK 2.500% 20-20/08/2050	USD	63 691	0.04	<i>Italy</i>				
301 334	GNR 2020-129 IE 2.500% 20-20/09/2050	USD	36 982	0.02	100 000	AEROPORTI ROMA 4.875% 23-10/07/2033	EUR	105 209	0.07
1 623 348	GNR 2020-160 IY 2.500% 20-20/10/2050	USD	192 630	0.12	200 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	211 404	0.13
2 125 679	GNR 2020-160 YI 2.500% 20-20/10/2050	USD	258 280	0.16	100 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	104 604	0.07
1 228 809	GNR 2021-104 NI 2.500% 21-20/06/2051	USD	123 109	0.08	100 000	HERA SPA 4.250% 23-20/04/2033	EUR	103 663	0.06
63 937	GNR 2021-107 IH 3.000% 21-20/02/2050	USD	15 251	0.01	150 000	ITALGAS SPA 4.125% 23-08/06/2032	EUR	154 960	0.10
4 776 985	GNR 2021-140 IH 2.500% 21-20/08/2051	USD	576 591	0.36	7 690 000	ITALY BTPS 0.000% 20-15/01/2024	EUR	7 679 542	4.78
1 442 194	GNR 2021-158 NI 3.000% 21-20/09/2051	USD	193 407	0.12	131 000	SNAM 4.000% 23-27/11/2029	EUR	134 890	0.08
2 509 641	GNR 2021-188 IW 3.000% 21-20/10/2051	USD	339 579	0.21					

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>South Africa</i>					<i>Finland</i>			
123 300 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	5 329 628	3.32	200 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	201 094	0.12
			5 329 628	3.32	313 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	316 330	0.20
	<i>Portugal</i>					<i>Colombia</i>			
4 550 000	PORTUGUESE OTS 5.650% 13-15/02/2024	EUR	4 560 875	2.84	710 000	REPUBLIC OF COLOMBIA 3.250% 21-22/04/2032	USD	510 775	0.32
			4 560 875	2.84		<i>Sweden</i>			
	<i>Mexico</i>					<i>Ivory Coast</i>			
89 000 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	4 322 947	2.69	430 000	IVORY COAST-PDI 4.875% 20-30/01/2032	EUR	361 469	0.22
			4 322 947	2.69		<i>Serbia</i>			
	<i>Japan</i>					<i>Dominican Republic</i>			
100 000	ASAHI GROUP 0.010% 21-19/04/2024	EUR	3 513 553	2.18	400 000	REPUBLIC OF DOMINICAN 4.875% 20-23/09/2032	USD	329 205	0.20
472 250 000	JAPAN GOVERNMENT 30-YR 1.800% 23-20/09/2053	JPY	98 803	0.06		<i>Bolivia</i>			
300 000	NISSAN MOTOR CO 3.201% 20-17/09/2028	EUR	3 126 671	1.94	580 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	248 350	0.15
			288 079	0.18		<i>Egypt</i>			
	<i>The Netherlands</i>					<i>Spain</i>			
100 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	3 358 317	2.10	200 000	AMADEUS IT GROUP 2.875% 20-20/05/2027	EUR	198 090	0.12
300 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	99 022	0.06		<i>China</i>			
200 000	EASYJET FINCO 1.875% 21-03/03/2028	EUR	304 911	0.19	1 000 000	COUNTRY GARDEN 3.125% 20-22/10/2025	USD	72 421	0.05
122 000	HEIMSTADEN BOST 0.250% 21-13/10/2024	EUR	186 678	0.12	1 350 000	COUNTRY GARDEN 4.200% 20-06/02/2026	USD	94 713	0.06
100 000	HEINEKEN NV 3.625% 23-15/11/2026	EUR	114 753	0.07		<i>Denmark</i>			
100 000	HM FINANCE 4.875% 23-25/10/2031	EUR	101 548	0.06	100 000	CARLSBERG BREW 4.000% 23-05/10/2028	EUR	103 564	0.06
1 830 000	ING GROEP NV 6.500% 15-29/12/2049	USD	106 733	0.07		<i>Cameroon</i>			
100 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	1 620 662	1.01	115 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	84 489	0.05
113 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	105 014	0.07		Floating rate bonds			
259 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	119 759	0.07		<i>Spain</i>			
162 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	268 460	0.17	1 800 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	5 070 309	3.15
157 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	170 889	0.11	100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	1 628 090	1.01
			159 888	0.10	1 600 000	CAIXABANK 17-31/12/2049 FRN	EUR	104 745	0.07
	<i>Germany</i>					<i>Italy</i>			
2 410 000	BUNDESREPUBLIK DEUTSCHLAND 1.000% 15-15/08/2025	EUR	2 351 582	1.46	161 000	ENEL SPA 21-31/12/2061 FRN	EUR	1 596 099	0.99
100 000	DT LUFTHANSA AG 2.875% 21-11/02/2025	EUR	192 455	0.12	710 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	1 741 375	1.08
200 000	DT LUFTHANSA AG 2.875% 21-16/05/2027	EUR	217 992	0.14	100 000	INTESA SANPAOLO 23-16/11/2025 FRN	EUR	140 348	0.09
223 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	211 772	0.13	1 000 000	ITALY CCTS EU 22-15/10/2030 FRN	EUR	639 595	0.40
200 000	ROBERT BOSCH 4.000% 23-02/06/2035	EUR	103 577	0.06	1 400 000	ITALY CCTS EU 23-15/10/2028 FRN	EUR	100 198	0.06
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	2 935 047	1.82	200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	984 277	0.61
			2 935 047	1.82		<i>Belgium</i>			
	<i>Peru</i>					<i>The Netherlands</i>			
11 490 000	REPUBLIC OF PERU 7.300% 23-12/08/2033	PEN	2 521 177	1.57	100 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	815 206	0.50
			99 821	0.06	100 000	ING BANK NV 23-02/10/2026 FRN	EUR	100 593	0.06
	<i>Romania</i>					<i>Senegal</i>			
11 760 000	ROMANIA 6.700% 22-25/02/2032	RON	2 421 356	1.51	740 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	100 442	0.06
			1 998 620	1.24				614 171	0.38
	<i>Greece</i>					<i>Bahrain</i>			
2 000 000	HELLENIC REP 3.450% 19-02/04/2024	EUR	675 587	0.42	840 000	BAHRAIN 5.250% 21-25/01/2033	USD	675 587	0.42
			675 587	0.42		<i>Ireland</i>			
	<i>Bahrain</i>					<i>Belgium</i>			
840 000	BAHRAIN 5.250% 21-25/01/2033	USD	675 587	0.42	3 400 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	2 917 574	1.81
			675 587	0.42		<i>The Netherlands</i>			
	<i>Ireland</i>					<i>Spain</i>			
100 000	AIB GROUP PLC 2.250% 18-03/07/2025	EUR	675 388	0.41	1 800 000	BANCO SANTANDER 19-31/12/2049 FRN	USD	5 070 309	3.15
200 000	DELL BANK INTERN 1.625% 20-24/06/2024	EUR	98 245	0.06	100 000	BANCO SANTANDER 23-23/08/2033 FRN	EUR	1 628 090	1.01
100 000	FCA BANK IE 0.500% 19-13/09/2024	EUR	197 658	0.12	1 600 000	CAIXABANK 17-31/12/2049 FRN	EUR	1 596 099	0.99
100 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	97 548	0.06	1 800 000	CAIXABANK 20-31/12/2060 FRN	EUR	1 741 375	1.08
200 000	SMURFIT KAPPA AQ 2.750% 15-01/02/2025	EUR	85 289	0.05		<i>Italy</i>			
			196 648	0.12	161 000	ENEL SPA 21-31/12/2061 FRN	EUR	140 348	0.09
	<i>Senegal</i>					<i>Belgium</i>			
740 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	596 626	0.37	710 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	639 595	0.40
			596 626	0.37	100 000	INTESA SANPAOLO 23-16/11/2025 FRN	EUR	100 198	0.06
					1 000 000	ITALY CCTS EU 22-15/10/2030 FRN	EUR	984 277	0.61
					1 400 000	ITALY CCTS EU 23-15/10/2028 FRN	EUR	1 404 371	0.87
					200 000	UNICREDIT SPA 19-23/09/2029 FRN	EUR	194 956	0.12
						<i>Belgium</i>			
					3 400 000	BELFIUS BANK SA 18-31/12/2049 FRN	EUR	2 917 574	1.81
						<i>The Netherlands</i>			
					100 000	COOPERATIEVE RAB 23-03/11/2026 FRN	EUR	815 206	0.50
					100 000	ING BANK NV 23-02/10/2026 FRN	EUR	100 593	0.06
					840 000	ING GROEP NV 21-31/12/2061 FRN	USD	614 171	0.38

BNP PARIBAS FUNDS Global Enhanced Bond 36M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>United Kingdom</i>		<i>587 076</i>	<i>0.36</i>					
400 000	BP CAPITAL PLC 20-22/06/2169 FRN	EUR	373 381	0.23	350 000	JPMMT 2023-HE3 A1 23-25/05/2054 FRN	USD	316 842	0.20
200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	213 695	0.13	706	STACR 2019-DNA4 M2 19-25/10/2049 FRN	USD	640	0.00
	<i>France</i>		<i>503 217</i>	<i>0.31</i>	25 858	STACR 2020-DNA5 M2 20-25/10/2050 FRN	USD	23 737	0.01
200 000	ACCOR 19-31/12/2059 FRN	EUR	194 517	0.12	841 120	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	767 337	0.48
100 000	ACCOR 23-11/04/2172 FRN	EUR	108 482	0.07	800 000	STACR 2021-DNA3 M2 21-25/10/2033 FRN	USD	726 493	0.45
200 000	RCI BANQUE 17-04/11/2024 FRN	EUR	200 218	0.12	436 815	STACR 2021-DNA5 M2 21-25/01/2034 FRN	USD	397 090	0.25
	<i>Canada</i>		<i>300 602</i>	<i>0.19</i>	163 907	STACR 2021-DNA6 M1 21-25/10/2041 FRN	USD	147 827	0.09
300 000	TORONTO DOMINION BANK 23-21/07/2025 FRN	EUR	300 602	0.19	600 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	536 342	0.33
	<i>Ireland</i>		<i>200 482</i>	<i>0.12</i>	22 520	STACR 2021-HQA2 M1 21-25/12/2033 FRN	USD	20 331	0.01
200 000	FCA BANK IE 22-24/03/2024 FRN	EUR	200 482	0.12	499 348	STACR 2021-HQA3 M1 21-25/09/2041 FRN	USD	447 322	0.28
	<i>Germany</i>		<i>200 417</i>	<i>0.12</i>	320 856	STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	286 838	0.18
200 000	LB BADEN-WUERT 23-28/11/2025 FRN	EUR	200 417	0.12	600 000	STACR 2022-DNA2 M1B 22-25/02/2042 FRN	USD	549 595	0.34
	Floating rate notes		19 279 270	11.99	329 280	STACR 2022-DNA3 M1A 22-25/04/2042 FRN	USD	300 795	0.19
	<i>United States of America</i>		<i>19 279 270</i>	<i>11.99</i>	135 662	STACR 2022-DNA4 M1A 22-25/05/2042 FRN	USD	124 536	0.08
77 868	CAS 2018-R07 1M2 18-25/04/2031 FRN	USD	70 611	0.04	450 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	421 171	0.26
3 405	CAS 2019-R01 2M2 19-25/07/2031 FRN	USD	3 095	0.00	270 458	STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	248 656	0.15
77 190	CAS 2021-R03 1M1 21-25/12/2041 FRN	USD	69 647	0.04	1 041 679	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	951 132	0.59
455 007	CAS 2022-R05 2M1 22-25/04/2042 FRN	USD	414 213	0.26	338 380	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	308 164	0.19
69 395	CAS 2022-R06 1M1 22-25/05/2042 FRN	USD	64 584	0.04		To be Announced ("TBA") Mortgage Backed Securities		14 642 424	9.11
260 163	CAS 2023-R02 1M1 23-25/01/2043 FRN	USD	241 108	0.15		<i>United States of America</i>		<i>14 642 424</i>	<i>9.11</i>
350 000	CAS 2023-R04 1M2 23-25/05/2043 FRN	USD	337 051	0.21	13 800 000	FNCL 5.5 1/13 5.500% 13-25/06/2038	USD	12 545 346	7.81
443 920	CAS 2023-R05 1M1 23-25/06/2043 FRN	USD	404 714	0.25	2 300 000	G2SF 5.5 1/23 5.500% 23-31/12/2062	USD	2 097 078	1.30
330 648	CAS 2023-R07 2M1 23-25/09/2043 FRN	USD	302 120	0.19		Other transferable securities		2	0.00
479 494	CAS 2023-R08 1M1 23-25/10/2043 FRN	USD	435 019	0.27		Floating rate notes		2	0.00
4 183 808	FHR 5236 PS 22-25/06/2052 FRN	USD	342 371	0.21		<i>United States of America</i>		<i>2</i>	<i>0.00</i>
529 960	FNR 2005-95 OI 05-25/11/2035 FRN	USD	59 096	0.04	214 383	VENDE 1994 - 3A 11O 94 - 15/09/2024 FRN	USD	2	0.00
2 340 662	FNR 2006-8 WN 06-25/03/2036 FRN	USD	213 375	0.13		Money Market Instruments		21 131 163	13.16
1 062 103	FNR 2006-85 TS 06-25/09/2036 FRN	USD	94 591	0.06		<i>France</i>		<i>12 029 436</i>	<i>7.49</i>
2 405 303	FNR 2007-44 SB 07-25/05/2037 FRN	USD	170 014	0.11	500 000	FRENCH BTF 0.000% 23-02/05/2024	EUR	493 960	0.31
1 989 156	FNR 2010-142 SC 10-25/12/2040 FRN	USD	203 624	0.13	1 150 000	FRENCH BTF 0.000% 23-04/04/2024	EUR	1 139 248	0.71
285 781	FNR 2012-126 SJ 12-25/11/2042 FRN	USD	22 298	0.01	8 780 463	FRENCH BTF 0.000% 23-13/03/2024	EUR	8 718 736	5.43
3 750 805	FNR 2012-14 SQ 12-25/03/2042 FRN	USD	360 599	0.22	1 700 000	FRENCH BTF 0.000% 23-15/05/2024	EUR	1 677 492	1.04
4 933 226	FNR 2013-130 SC 13-25/01/2044 FRN	USD	572 927	0.36		<i>United States of America</i>		<i>9 101 727</i>	<i>5.67</i>
548 815	GNR 2003-98 SC 03-20/11/2033 FRN	USD	22 754	0.01	4 000 000	US TREASURY BILL 0.000% 23-09/01/2024	USD	3 617 360	2.25
3 281 537	GNR 2005-66 S 05-16/08/2035 FRN	USD	246 119	0.15	6 070 700	US TREASURY BILL 0.000% 23-16/01/2024	USD	5 484 367	3.42
4 297 045	GNR 2010-88 SA 10-20/07/2040 FRN	USD	397 165	0.25		Shares/Units in investment funds		659 040	0.41
1 110 201	GNR 2013-172 SB 13-16/10/2043 FRN	USD	126 794	0.08		<i>Luxembourg</i>		<i>659 040</i>	<i>0.41</i>
2 861 060	GNR 2014-131 BS 14-16/09/2044 FRN	USD	366 047	0.23	0	BNP PARIBAS FLEXI I ABS OPPORTUNITIES - X CAP	EUR	3	0.00
5 648 578	GNR 2014-36 SD 14-20/03/2044 FRN	USD	459 393	0.29	6.99	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	659 037	0.41
3 010 441	GNR 2016-31 CS 16-20/07/2044 FRN	USD	286 450	0.18		Total securities portfolio		154 533 461	96.05
271 556	GNR 2017-18 QS 17-16/02/2047 FRN	USD	26 473	0.02					
8 753 935	GNR 2019-23 VS 19-20/02/2049 FRN	USD	748 718	0.47					
369 547	GNR 2021-116 IE 21-20/09/2050 FRN	USD	29 995	0.02					
478 166	GNR 2021-83 TI 21-20/05/2051 FRN	USD	9 298	0.01					
1 564 244	GNR 2021-96 SQ 21-20/06/2051 FRN	USD	187 287	0.12					
4 516 186	GNR 2022-103 KS 22-20/06/2052 FRN	USD	372 939	0.23					
8 362 034	GNR 2022-152 SA 22-20/09/2052 FRN	USD	757 363	0.47					
4 965 621	GNR 2022-153 SB 22-20/09/2052 FRN	USD	435 720	0.27					
4 017 597	GNR 2022-171 AS 22-20/07/2052 FRN	USD	383 047	0.24					
8 042 454	GNR 2022-197 LS 22-20/11/2052 FRN	USD	738 247	0.46					
25 140 520	GNR 2023-13 IB 23-20/01/2053 FRN	USD	486 128	0.30					
9 755 407	GNR 2023-36 SH 23-20/04/2053 FRN	USD	701 731	0.44					
9 127 372	GNR 2023-69 KS 23-20/05/2053 FRN	USD	827 012	0.51					
2 851 477	GNR 2023-69 SG 23-20/05/2053 FRN	USD	245 150	0.15					
5 927 004	GNR 2023-83 SJ 23-20/06/2053 FRN	USD	469 535	0.29					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Environment

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		2 207 047 052	98.03					
	<i>United States of America</i>					<i>The Netherlands</i>			
			<i>1 054 749 974</i>	<i>46.85</i>	58 901	ASML HOLDING NV	EUR	40 152 812	1.78
639 003	AGILENT TECHNOLOGIES INC	USD	80 424 195	3.57					
403 374	AMERICAN WATER WORKS CO INC	USD	48 197 469	2.14					
156 133	ANSYS INC	USD	51 290 040	2.28					
223 954	APPLIED MATERIALS INC	USD	32 857 670	1.46					
227 923	AUTODESK INC	USD	50 237 353	2.23					
632 178	CARRIER GLOBAL CORP	USD	32 877 949	1.46					
937 374	COGNEX CORP	USD	35 419 355	1.57					
530 013	CROWN HOLDINGS INC	USD	44 184 943	1.96					
129 054	HUBBELL INC	USD	38 428 219	1.71					
286 662	IDEX CORP	USD	56 341 092	2.50					
317 261	INTERNATIONAL FLAVORS & FRAGRANCES	USD	23 254 989	1.03					
47 958	METTLER - TOLEDO INTERNATIONAL	USD	52 660 241	2.34					
253 501	MICROSOFT CORP	USD	86 295 673	3.84					
540 374	REPUBLIC SERVICES INC	USD	80 670 869	3.59					
403 551	TEXAS INSTRUMENTS INC	USD	62 272 488	2.77					
202 369	TRANE TECHNOLOGIES PLC	USD	44 681 844	1.98					
117 742	UNITED RENTALS INC	USD	61 119 466	2.71					
472 826	VERALTO CORP	USD	35 209 946	1.56					
496 239	WASTE MANAGEMENT INC	USD	80 456 620	3.58					
194 167	WATERS CORP	USD	57 869 553	2.57					
	<i>United Kingdom</i>					<i>Denmark</i>			
			<i>354 900 788</i>	<i>15.77</i>	1 268 814	VESTAS WIND SYSTEMS A/S	DKK	36 475 286	1.62
727 253	APTIV PLC	USD	59 067 704	2.62					
700 581	CRODA INTERNATIONAL PLC	GBP	40 827 812	1.81					
258 655	FERGUSON PLC	GBP	45 026 954	2.00					
973 132	HALMA PLC	GBP	25 649 224	1.14					
239 649	LINDE PLC	USD	89 101 742	3.97					
884 790	PENTAIR PLC	USD	58 238 429	2.59					
305 119	SPIRAX-SARCO ENGINEERING PLC	GBP	36 988 923	1.64					
	<i>France</i>					Total securities portfolio			
			<i>211 339 115</i>	<i>9.39</i>				2 207 047 052	98.03
455 075	AIR LIQUIDE SA	EUR	80 147 809	3.56					
399 843	SCHNEIDER ELECTRIC SE	EUR	72 683 461	3.23					
2 048 594	VEOLIA ENVIRONNEMENT	EUR	58 507 845	2.60					
	<i>Switzerland</i>								
			<i>103 476 036</i>	<i>4.60</i>					
354 033	DSM-FIRMENICH AG	EUR	32 571 036	1.45					
48 470	SIKA AG - REG	CHF	14 269 376	0.63					
445 285	TE CONNECTIVITY LTD	USD	56 635 624	2.52					
	<i>Germany</i>								
			<i>101 825 923</i>	<i>4.52</i>					
1 439 131	GEA GROUP AG	EUR	54 240 847	2.41					
280 044	SIEMENS AG - REG	EUR	47 585 076	2.11					
	<i>Japan</i>								
			<i>96 140 186</i>	<i>4.27</i>					
61 300	KEYENCE CORP	JPY	24 469 498	1.09					
3 057 400	KUBOTA CORP	JPY	41 716 475	1.85					
213 800	SHIMANO INC	JPY	29 954 213	1.33					
	<i>Ireland</i>								
			<i>78 582 906</i>	<i>3.49</i>					
549 441	KERRY GROUP PLC - A	EUR	43 219 029	1.92					
177 688	STERIS PLC	USD	35 363 877	1.57					
	<i>Taiwan</i>								
			<i>75 990 794</i>	<i>3.37</i>					
3 343 525	DELTA ELECTRONICS INDUSTRIAL CO	TWD	30 934 151	1.37					
1 504 000	MEDIATEK INC	TWD	45 056 643	2.00					
	<i>Luxembourg</i>								
			<i>53 413 232</i>	<i>2.37</i>					
905 616	EUROFINS SCIENTIFIC	EUR	53 413 232	2.37					

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			70 053 594	88.68					
<i>United States of America</i>									
325 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	228 219	0.29	150 000	FERRELLGAS ESCRO 5.375% 21-01/04/2026	USD	133 572	0.17
175 000	ADVANCE AUTO PAR 5.900% 23-09/03/2026	USD	157 726	0.20	250 000	FERRELLGAS ESCRO 5.875% 21-01/04/2029	USD	214 344	0.27
597 000	ADVANCED DRAINAG 6.375% 22-15/06/2030	USD	546 252	0.69	500 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	533 670	0.68
800 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	656 592	0.83	1 400 000	FORD MOTOR CREDIT 5.125% 20-16/06/2025	USD	1 253 193	1.60
200 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	178 449	0.23	250 000	FORD MOTOR CREDIT 6.800% 23-12/05/2028	USD	236 559	0.30
125 000	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	112 305	0.14	400 000	FORWARD AIR CORP 9.500% 23-15/10/2031	USD	352 680	0.45
1 050 000	AMERICAN AIRLINE 8.500% 23-15/05/2029	USD	1 002 418	1.27	400 000	FRONTIER COMM 5.000% 20-01/05/2028	USD	335 164	0.42
200 000	ARCOSA INC 4.375% 21-15/04/2029	USD	167 465	0.21	375 000	FRONTIER COMMUNI 5.875% 21-01/11/2029	USD	288 261	0.36
100 000	ARDAGH METAL PAC 3.000% 21-01/09/2029	EUR	80 281	0.10	425 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	360 330	0.46
700 000	ARDAGH METAL PAC 6.000% 22-15/06/2027	USD	628 932	0.80	850 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	572 812	0.72
450 000	ATKORE INC 4.250% 21-01/06/2031	USD	366 239	0.46	50 000	HARLEY-DAVIDSON 3.050% 22-14/02/2027	USD	42 055	0.05
425 000	AVIS BUDGET CAR 4.750% 21-01/04/2028	USD	356 627	0.45	250 000	HARLEY-DAVIDSON 6.500% 23-10/03/2028	USD	234 047	0.30
200 000	AVIS BUDGET CAR 5.750% 19-15/07/2027	USD	174 807	0.22	100 000	HERC HOLDINGS 5.500% 19-15/07/2027	USD	89 167	0.11
300 000	AVIS BUDGET CAR 8.000% 23-15/02/2031	USD	271 362	0.34	650 000	HILCORP ENERGY I 5.750% 21-01/02/2029	USD	570 875	0.72
100 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	83 737	0.11	300 000	HILCORP ENERGY I 6.000% 22-15/04/2030	USD	263 622	0.33
350 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	291 607	0.37	208 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	163 479	0.21
250 000	BOYNE USA 4.750% 21-15/05/2029	USD	213 461	0.27	475 000	INGLES MKTS INC 4.000% 21-15/06/2031	USD	380 078	0.48
500 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	367 594	0.47	525 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	431 658	0.55
300 000	CAESARS ENT 7.000% 23-15/02/2030	USD	277 616	0.35	100 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	85 446	0.11
575 000	CAMELOT RETURN 8.750% 22-01/08/2028	USD	531 035	0.67	100 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	87 087	0.11
100 000	CATALENT PHARMA 2.375% 20-01/03/2028	EUR	86 712	0.11	850 000	IRON MOUNTAIN 7.000% 23-15/02/2029	USD	787 834	1.00
100 000	CCO HOLDINGS LLC 4.500% 21-01/05/2032	USD	77 445	0.10	250 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	213 897	0.27
150 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	124 035	0.16	325 000	JELD-WEN INC 4.875% 17-15/12/2027	USD	282 141	0.36
1 075 000	CCO HOLDINGS LLC 6.375% 22-01/09/2029	USD	958 765	1.21	575 000	KNIFE RIVER HLD 7.750% 23-01/05/2031	USD	553 815	0.70
150 000	CF INDUSTRIES IN 5.150% 14-15/03/2034	USD	134 672	0.17	250 000	KRONOS INTERNATIONAL INC 3.750% 17-15/09/2025	EUR	237 969	0.30
100 000	CHS/COMMUNITY 5.250% 22-15/05/2030	USD	75 636	0.10	100 000	L BRANDS INC 5.250% 18-01/02/2028	USD	89 585	0.11
575 000	CHS/COMMUNITY 6.000% 20-15/01/2029	USD	466 355	0.59	100 000	L BRANDS INC 6.625% 20-01/10/2030	USD	92 750	0.12
125 000	CHS/COMMUNITY 8.000% 19-15/12/2027	USD	108 660	0.14	150 000	L BRANDS INC 6.694% 18-15/01/2027	USD	138 672	0.18
514 000	CLEARWATER PAPER 4.750% 20-15/08/2028	USD	433 345	0.55	100 000	L BRANDS INC 7.500% 19-15/06/2029	USD	94 192	0.12
104 000	CLEARWAY ENERGY 3.750% 21-15/01/2032	USD	81 238	0.10	300 000	LIFE TIME INC 5.750% 21-15/01/2026	USD	268 524	0.34
475 000	CLEVELAND-CLIFFS 4.875% 21-01/03/2031	USD	388 541	0.49	350 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	304 624	0.39
475 000	CLEVELAND-CLIFFS 6.750% 23-15/04/2030	USD	435 969	0.55	600 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	546 864	0.69
775 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	709 209	0.90	200 000	MASONITE INTERNATIONAL 5.375% 19-01/02/2028	USD	174 614	0.22
130 000	COTY INC 3.875% 21-15/04/2026	EUR	129 283	0.16	300 000	MATCH GROUP INC 5.625% 19-15/02/2029	USD	265 220	0.34
200 000	COTY INC 5.750% 23-15/09/2028	EUR	210 000	0.27	900 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	799 908	1.01
400 000	CRESTWOOD MID PA 5.625% 19-01/05/2027	USD	361 146	0.46	300 000	MAUSER PACKAGING 7.875% 23-15/08/2026	USD	275 688	0.35
700 000	CRESTWOOD MID PA 7.375% 23-01/02/2031	USD	666 263	0.84	150 000	MIDCONTINENT COM 5.375% 19-15/08/2027	USD	131 917	0.17
318 000	CROCS INC 4.250% 21-15/03/2029	USD	257 935	0.33	250 000	MOSS CREEK RES 10.500% 19-15/05/2027	USD	231 932	0.29
400 000	CSC HOLDINGS LLC 11.250% 23-15/05/2028	USD	373 262	0.47	425 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	383 516	0.49
125 000	CSC HOLDINGS LLC 5.375% 18-01/02/2028	USD	99 998	0.13	550 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	450 595	0.57
350 000	CSC HOLDINGS LLC 6.500% 19-01/02/2029	USD	278 565	0.35	275 000	NEPTUNE BIDCO US 9.290% 22-15/04/2029	USD	232 144	0.29
675 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	572 213	0.72	550 000	NESCO HOLDINGS 5.500% 21-15/04/2029	USD	458 860	0.58
					100 000	NEW ENTERPRISE 5.250% 21-15/07/2028	USD	86 365	0.11
					350 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	291 988	0.37
					175 000	NEXSTAR ESCROW 5.625% 19-15/07/2027	USD	152 639	0.19
					300 000	NORTONLIFELOCK 7.125% 22-30/09/2030	USD	283 121	0.36

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
125 000	NOVELIS CORP 3.250% 21-15/11/2026	USD	106 202	0.13					
150 000	OLIN CORP 5.125% 17-15/09/2027	USD	131 780	0.17					
250 000	OLIN CORP 5.625% 19-01/08/2029	USD	223 487	0.28					
300 000	OPTION CARE HEAL 4.375% 21-31/10/2029	USD	246 719	0.31					
325 000	ORGANON FIN 1 5.125% 21-30/04/2031	USD	252 433	0.32					
400 000	OWENS-BROCKWAY 7.250% 23-15/05/2031	USD	366 230	0.46					
325 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	274 469	0.35					
200 000	PATRICK INDS INC 4.750% 21-01/05/2029	USD	165 512	0.21					
450 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	397 258	0.50					
525 000	PBF HOLDING CO 7.875% 23-15/09/2030	USD	484 192	0.61					
775 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	678 070	0.86					
525 000	PICARD MIDCO 6.500% 22-31/03/2029	USD	453 397	0.57					
425 000	PRIME SEC/FIN 6.250% 20-15/01/2028	USD	382 956	0.48					
300 000	PRIME SECURITY 4.875% 16-15/07/2032	USD	251 515	0.32					
50 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	41 785	0.05					
150 000	REGAL REXNORD 6.050% 23-15/02/2026	USD	137 282	0.17					
825 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	704 123	0.89					
225 000	SCIH SALT HOLD 4.875% 21-01/05/2028	USD	191 735	0.24					
250 000	SEALED AIR CORP 6.125% 23-01/02/2028	USD	228 777	0.29					
750 000	SERVICE PROP 5.500% 20-15/12/2027	USD	620 175	0.78					
150 000	SERVICE PROP 8.625% 23-15/11/2031	USD	141 892	0.18					
200 000	SIMMONS FOODS IN 4.625% 21-01/03/2029	USD	156 471	0.20					
150 000	SINCLAIR TELE 5.125% 16-15/02/2027	USD	122 710	0.16					
475 000	SITIO ROY / FIN 7.875% 23-01/11/2028	USD	443 975	0.56					
92 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	75 941	0.10					
295 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	240 715	0.30					
125 000	TAPESTRY INC 7.000% 23-27/11/2026	USD	117 141	0.15					
125 000	TEGNA INC 5.000% 19-15/09/2029	USD	103 409	0.13					
125 000	TENET HEALTHCARE 4.375% 21-15/01/2030	USD	104 787	0.13					
50 000	TENET HEALTHCARE 4.625% 20-15/06/2028	USD	43 159	0.05					
750 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	633 130	0.80					
100 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	88 349	0.11					
300 000	TITAN INTL INC 7.000% 21-30/04/2028	USD	270 561	0.34					
275 000	TOPBUILD CORP 4.125% 21-15/02/2032	USD	222 653	0.28					
375 000	TRONOX INC 4.625% 21-15/03/2029	USD	300 435	0.38					
850 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	721 621	0.91					
250 000	UNIVISION COMM 7.375% 22-30/06/2030	USD	225 590	0.29					
350 000	UNIVISION COMM 8.000% 23-15/08/2028	USD	326 763	0.41					
125 000	US FOODS INC 4.750% 21-15/02/2029	USD	107 297	0.14					
200 000	US FOODS INC 6.875% 23-15/09/2028	USD	186 032	0.24					
100 000	US FOODS INC 7.250% 23-15/01/2032	USD	94 713	0.12					
475 000	VIAMI SOLUTIONS 3.750% 21-01/10/2029	USD	374 298	0.47					
725 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	616 044	0.78					
625 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	512 425	0.65					
300 000	WALGREENS BOOTS 3.200% 20-15/04/2030	USD	238 962	0.30					
250 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	215 011	0.27					
200 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	171 559	0.22					
275 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	233 399	0.30					
						<i>United Kingdom</i>		6 104 874	7.72
100 000	ALLWYN ENTERTAIN 7.250% 23-30/04/2030	EUR	105 000	0.13					
550 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	512 434	0.65					
180 000	BELLIS ACQUISITI 3.250% 21-16/02/2026	GBP	192 178	0.24					
328 000	CONSTELLATION 4.875% 21-15/07/2027	GBP	309 558	0.39					
98 864	CO-OPERATIVE GRO 11.000% 13-22/12/2025	GBP	119 921	0.15					
100 000	CO-OPERATIVE GRO 5.125% 19-17/05/2024	GBP	114 734	0.15					
300 000	CO-OPERATIVE WHOLESALE 7.500% 11-08/07/2026	GBP	340 449	0.43					
269 000	GATWICK AIRPORT 4.375% 21-07/04/2026	GBP	296 866	0.38					
200 000	HEATHROW FINANCE 3.875% 17-01/03/2027	GBP	212 410	0.27					
700 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	645 693	0.82					
196 000	MAISON FINCO PLC 6.000% 21-31/10/2027	GBP	195 178	0.25					
100 000	MARKET BIDCO FIN 5.500% 22-04/11/2027	GBP	101 648	0.13					
200 000	MARKS & SPENCER 3.750% 20-19/05/2026	GBP	223 503	0.28					
300 000	MARKS & SPENCER 6.000% 12-12/06/2025	GBP	347 499	0.44					
1 000 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	901 189	1.14					
200 000	RAC BOND CO 8.250% 23-06/11/2028	GBP	248 067	0.31					
200 000	SYNTHOMER PLC 3.875% 20-01/07/2025	EUR	197 167	0.25					
215 000	TI AUTOMOTIVE 3.750% 21-15/04/2029	EUR	196 029	0.25					
200 000	TVL FINANCE 10.250% 23-28/04/2028	GBP	239 540	0.30					
450 000	VICTORIA PLC 3.625% 21-24/08/2026	EUR	358 875	0.45					
250 000	VIRGIN MEDIA SEC 4.125% 20-15/08/2030	GBP	246 936	0.31					
						<i>The Netherlands</i>		3 111 229	3.94
150 000	BOELS TOPHOLD 6.250% 23-15/02/2029	EUR	156 258	0.20					
269 000	CONSTELLIUM SE 3.125% 21-15/07/2029	EUR	246 608	0.31					
200 000	GRUPO-ANTOLIN 3.375% 18-30/04/2026	EUR	176 011	0.22					
141 000	IPD 3 BV 8.000% 23-15/06/2028	EUR	150 231	0.19					
110 000	OI EUROPEAN GRP 6.250% 23-15/05/2028	EUR	115 000	0.15					
100 000	Q-PARK HOLDING 1.500% 20-01/03/2025	EUR	97 900	0.12					
211 000	Q-PARK HOLDING 2.000% 20-01/03/2027	EUR	194 753	0.25					
300 000	SENSATA TECH BV 5.875% 22-01/09/2030	USD	269 331	0.34					
150 000	TEVA PHARMACEUTICAL 7.125% 20-31/01/2025	USD	136 394	0.17					
600 000	TEVA PHARMACEUTICAL 7.875% 23-15/09/2029	USD	582 852	0.74					
750 000	TRIVIUM PACK FIN 8.500% 19-15/08/2027	USD	663 106	0.84					
400 000	ZIGGO BV 4.875% 19-15/01/2030	USD	322 785	0.41					
						<i>France</i>		2 828 639	3.59
150 000	ALTICE FRANCE 4.250% 21-15/10/2029	EUR	118 573	0.15					
375 000	ALTICE FRANCE 5.125% 21-15/07/2029	USD	264 111	0.33					
200 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	149 010	0.19					
100 000	BANIJAY ENTERTAI 8.125% 23-01/05/2029	USD	92 806	0.12					
300 000	CGG SA 7.750% 21-01/04/2027	EUR	274 969	0.35					
100 000	ELIOR PARTICIPAT 3.750% 21-15/07/2026	EUR	92 212	0.12					
200 000	ERAMET 7.000% 23-22/05/2028	EUR	203 366	0.26					
525 000	ILIAD HOLDING 7.000% 21-15/10/2028	USD	472 887	0.60					
150 000	QUATRIM 5.875% 19-15/01/2024	EUR	125 016	0.16					
148 000	REXEL SA 5.250% 23-15/09/2030	EUR	154 178	0.20					
750 000	SPCM SA 3.375% 21-15/03/2030	USD	580 062	0.73					
300 000	VALLOUREC SA 8.500% 21-30/06/2026	EUR	301 449	0.38					

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Canada					2 795 380 3.53				
150 000	1011778 BC ULC / 4.000% 20-15/10/2030	USD	121 248	0.15	400 000	NIDDA HEALTHCARE 7.500% 22-21/08/2026	EUR	410 808	0.52
375 000	1011778 BC ULC / 4.375% 19-15/01/2028	USD	324 332	0.41	170 000	TECHEM VERWALTUN 2.000% 20-15/07/2025	EUR	166 054	0.21
350 000	BOMBARDIER INC 6.000% 21-15/02/2028	USD	308 541	0.39	200 000	TUI CRUISES GMBH 6.500% 21-15/05/2026	EUR	197 012	0.25
425 000	BOMBARDIER INC 8.750% 23-15/11/2030	USD	413 881	0.52	Macao				
100 000	HUDBAY MINERALS 6.125% 20-01/04/2029	USD	88 396	0.11	500 000	WYNN MACAU LTD 4.875% 17-01/10/2024	USD	447 689	0.57
175 000	MERCER INTERNATIONAL INC 5.125% 21-01/02/2029	USD	136 321	0.17	1 050 000	WYNN MACAU LTD 5.500% 20-15/01/2026	USD	926 519	1.17
300 000	MERCER INTERNATIONAL INC 5.500% 18-15/01/2026	USD	261 064	0.33	Bermuda				
675 000	METHANEX CORP 5.125% 20-15/10/2027	USD	597 042	0.76	1 050 000	CARNIVAL HLD BM 10.375% 22-01/05/2028	USD	1 032 481	1.32
50 000	NOVA CHEMICALS 4.875% 17-01/06/2024	USD	44 888	0.06	Cayman Islands				
200 000	PANTHER BF AGG 2 4.375% 19-15/05/2026	EUR	197 727	0.25	875 000	SEAGATE HDD CAYM 8.500% 23-15/07/2031	USD	863 162	1.09
350 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	301 940	0.38	Austria				
Italy					2 612 505 3.30				
109 000	ALMAVIVA 4.875% 21-30/10/2026	EUR	107 365	0.14	229 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	247 631	0.31
127 000	LOTTO SPA-ROMA 7.125% 23-01/06/2028	EUR	133 616	0.17	525 000	AMS-OSRAM AG 12.250% 23-30/03/2029	USD	527 343	0.67
381 000	NEXI 2.125% 21-30/04/2029	EUR	335 756	0.42	Spain				
200 000	PIAGGIO & C 6.500% 23-05/10/2030	EUR	209 843	0.27	360 000	GRIFOLS ESCROW 3.875% 21-15/10/2028	EUR	328 196	0.42
506 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	437 786	0.55	118 000	GRIFOLS SA 3.200% 17-01/05/2025	EUR	115 140	0.15
250 000	TELECOM ITALIA 2.375% 17-12/10/2027	EUR	233 024	0.29	295 435	OHL OPERACIONES 6.600% 21-31/03/2026	EUR	281 700	0.36
375 000	TELECOM ITALIA 6.875% 23-15/02/2028	EUR	398 664	0.50	Poland				
400 000	TELECOM ITALIA 7.875% 23-31/07/2028	EUR	443 767	0.56	512 000	CANPACK SA 3.875% 21-15/11/2029	USD	392 998	0.50
300 000	WEBUILD SPA 7.000% 23-27/09/2028	EUR	312 684	0.40	Sweden				
Ireland					1 801 736 2.28				
200 000	ARDAGH PKG FIN 2.125% 20-15/08/2026	EUR	178 000	0.23	262 000	VERISURE HOLDING 7.125% 23-01/02/2028	EUR	275 567	0.35
400 000	ARDAGH PKG FIN 4.125% 19-15/08/2026	USD	330 277	0.42	100 000	VERISURE HOLDING 9.250% 22-15/10/2027	EUR	107 351	0.14
300 000	ARDAGH PKG FIN 5.250% 20-30/04/2025	USD	263 215	0.33	Jersey Island				
200 000	DOLYA HOLDCO18 5.000% 20-15/07/2028	USD	170 650	0.22	275 000	AA BOND CO LTD 8.450% 23-31/01/2028	GBP	332 735	0.42
217 000	ENERGIA GROUP 6.875% 23-31/07/2028	EUR	224 053	0.28	Portugal				
200 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	173 793	0.22	200 000	TAP SGPS SA 5.625% 19-02/12/2024	EUR	198 173	0.25
550 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	461 748	0.58	Norway				
Luxembourg					1 527 642 1.94				
100 000	B&M EUROPEAN 8.125% 23-15/11/2030	GBP	122 581	0.16	150 000	ADEVINTA ASA 2.625% 20-15/11/2025	EUR	148 449	0.19
100 000	CIDRON AIDA FINC 5.000% 21-01/04/2028	EUR	96 130	0.12	Convertible bonds				
180 000	CIRSA FINANCE IN 4.500% 21-15/03/2027	EUR	172 832	0.22	Austria				
200 000	CIRSA FINANCE IN 7.875% 23-31/07/2028	EUR	208 228	0.26	400 000	AMS AG 0.000% 18-05/03/2025 CV	EUR	374 464	0.47
172 000	CONS ENERGY FIN 5.000% 21-15/10/2028	EUR	139 132	0.18	Floating rate bonds				
225 000	CPI PROPERTY GRO 2.750% 20-12/05/2026	EUR	186 878	0.24	The Netherlands				
181 000	INTRALOT CAPITAL 5.250% 17-15/09/2024	EUR	115 477	0.15	300 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	272 941	0.35
250 000	KLEOPATRA FINCO 4.250% 21-01/03/2026	EUR	206 135	0.26	200 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	206 770	0.26
265 000	STENA INTERNATIO 7.250% 23-15/02/2028	EUR	280 249	0.35	300 000	REPSOL INTERNATIONAL FINANCE 20-31/12/2060 FRN	EUR	292 449	0.37
Germany					1 439 872 1.82				
200 000	CHEPLAPHARM ARZN 7.500% 23-15/05/2030	EUR	212 688	0.27	200 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	198 457	0.25
200 000	DOUGLAS GMBH 6.000% 21-08/04/2026	EUR	197 667	0.25	200 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	173 468	0.22
300 000	MAHLE GMBH 2.375% 21-14/05/2028	EUR	255 643	0.32	100 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	107 976	0.14
					100 000	TELEFONICA EUROP 23-07/09/2172 FRN	EUR	106 572	0.13
					100 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	96 831	0.12
					800 000	WINTERSHALL FIN 21-20/01/2170 FRN	EUR	697 167	0.88
					200 000	WINTERSHALL FIN 21-20/07/2169 FRN	EUR	181 420	0.23

BNP PARIBAS FUNDS Global High Yield Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>				
200 000	CENTRICA PLC 15-10/04/2075 FRN	GBP	227 188	0.29
200 000	VODAFONE GROUP 18-03/10/2078 FRN	GBP	224 125	0.28
200 000	VODAFONE GROUP 23-30/08/2084 FRN	EUR	213 695	0.27
150 000	VODAFONE GROUP 23-30/08/2086 FRN	GBP	184 413	0.23
<i>France</i>				
200 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	174 968	0.22
400 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	435 964	0.55
100 000	VEOLIA ENVRNMT 23-22/02/2172 FRN	EUR	104 891	0.13
<i>Luxembourg</i>				
100 000	SES 16-29/12/2049 FRN	EUR	99 741	0.13
400 000	SES 21-31/12/2061 FRN	EUR	362 325	0.46
<i>Portugal</i>				
300 000	EDP SA 23/04/2083 FRN	EUR	310 848	0.39
<i>Italy</i>				
200 000	ENI SPA 21-31/12/2061 FRN	EUR	170 867	0.22
<i>Norway</i>				
113 000	VAR ENERGI ASA 23-15/11/2083 FRN	EUR	120 155	0.15
Total securities portfolio			75 391 289	95.42

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			496 834 060	97.83					
<i>United States of America</i>									
2 129 512	US TREASURY I/L STOCK 2.500% 09-15/01/2029	USD	1 997 839	0.39	11 325 210	UK TREASURY I/L GILT 0.125% 21-22/03/2051	GBP	10 423 758	2.05
23 952 956	US TREASURY INFL IX N/B 0.125% 20-15/01/2030	USD	19 709 381	3.88	273 266	UK TREASURY I/L GILT 0.125% 21-22/03/2073	GBP	252 070	0.05
5 090 573	US TREASURY INFL IX N/B 0.125% 21-15/01/2031	USD	4 126 935	0.81	2 399 931	UK TREASURY I/L GILT 0.375% 11-22/03/2062	GBP	2 292 737	0.45
13 263 139	US TREASURY INFL IX N/B 0.125% 21-15/04/2026	USD	11 437 824	2.25	1 086 523	UK TREASURY I/L GILT 0.625% 09-22/11/2042	GBP	1 219 185	0.24
9 527 411	US TREASURY INFL IX N/B 0.125% 21-15/07/2031	USD	7 694 461	1.52	5 646 626	UK TREASURY I/L GILT 0.625% 10-22/03/2040	GBP	6 458 149	1.27
28 103 712	US TREASURY INFL IX N/B 0.125% 21-15/10/2026	USD	24 184 040	4.75	2 294 289	UK TREASURY I/L GILT 0.625% 23-22/03/2045	GBP	2 516 593	0.50
9 889 476	US TREASURY INFL IX N/B 0.125% 22-15/01/2032	USD	7 892 318	1.55	4 198 870	UK TREASURY I/L GILT 0.750% 07-22/11/2047	GBP	4 636 796	0.91
752 675	US TREASURY INFL IX N/B 0.125% 22-15/02/2052	USD	422 487	0.08	2 484 322	UK TREASURY I/L GILT 0.750% 11-22/03/2034	GBP	3 014 665	0.59
5 762 386	US TREASURY INFL IX N/B 0.125% 22-15/04/2027	USD	4 908 669	0.97	5 643 681	UK TREASURY I/L GILT 1.125% 07-22/11/2037	GBP	7 064 448	1.39
26 078 340	US TREASURY INFL IX N/B 0.250% 19-15/07/2029	USD	21 877 922	4.31	3 825 369	UK TREASURY I/L GILT 1.250% 05-22/11/2055	GBP	4 771 372	0.94
2 600 259	US TREASURY INFL IX N/B 0.375% 17-15/01/2027	USD	2 240 417	0.44	32 855 041	UK TREASURY I/L GILT 1.250% 06-22/11/2027	GBP	40 008 670	7.87
10 903 608	US TREASURY INFL IX N/B 0.375% 17-15/07/2027	USD	9 391 839	1.85	7 420 383	UK TREASURY I/L STOCK 0.125% 15-22/03/2046	GBP	7 183 541	1.41
6 564 750	US TREASURY INFL IX N/B 0.500% 18-15/01/2028	USD	5 632 818	1.11	<i>France</i>				
774 835	US TREASURY INFL IX N/B 0.625% 13-15/02/2043	USD	551 786	0.11	2 811 127	FRANCE O.A.T. 0.100% 16-25/07/2047	EUR	2 480 713	0.49
1 282 918	US TREASURY INFL IX N/B 0.625% 22-15/07/2032	USD	1 065 223	0.21	4 780 587	FRANCE O.A.T. 0.100% 17-01/03/2028	EUR	4 719 153	0.93
15 036 208	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	11 116 565	2.19	9 145 102	FRANCE O.A.T. 0.100% 20-01/03/2026	EUR	9 058 773	1.78
290 453	US TREASURY INFL IX N/B 0.750% 15-15/02/2045	USD	207 220	0.04	3 502 597	FRANCE O.A.T. 0.100% 21-25/07/2031	EUR	3 453 967	0.68
4 098 195	US TREASURY INFL IX N/B 0.750% 18-15/07/2028	USD	3 558 549	0.70	2 264 646	FRANCE O.A.T. 0.600% 23-25/07/2034	EUR	2 291 711	0.45
4 291 511	US TREASURY INFL IX N/B 0.875% 17-15/02/2047	USD	3 086 933	0.61	3 239 284	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	3 036 661	0.60
5 500 309	US TREASURY INFL IX N/B 0.875% 19-15/01/2029	USD	4 776 885	0.94	1 313 033	FRANCE O.A.T. I/L 0.250% 13-25/07/2024	EUR	1 304 403	0.26
3 260 559	US TREASURY INFL IX N/B 1.000% 16-15/02/2046	USD	2 434 576	0.48	764 279	FRANCE O.A.T. I/L 0.700% 14-25/07/2030	EUR	788 056	0.16
9 758 183	US TREASURY INFL IX N/B 1.000% 18-15/02/2048	USD	7 187 979	1.42	7 620 222	FRANCE O.A.T. I/L 1.800% 07-25/07/2040	EUR	9 055 410	1.78
3 357 534	US TREASURY INFL IX N/B 1.000% 19-15/02/2049	USD	2 466 784	0.49	9 704 014	FRANCE O.A.T. I/L 1.850% 11-25/07/2027	EUR	10 263 580	2.02
22 729 997	US TREASURY INFL IX N/B 1.125% 23-15/01/2033	USD	19 545 314	3.85	8 197 217	FRANCE O.A.T. I/L 3.150% 02-25/07/2032	EUR	10 115 957	1.99
25 925 058	US TREASURY INFL IX N/B 1.250% 23-15/04/2028	USD	22 900 287	4.51	<i>Italy</i>				
5 979 665	US TREASURY INFL IX N/B 1.375% 14-15/02/2044	USD	4 871 840	0.96	1 963 435	ITALY BTIPS 0.650% 20-15/05/2026	EUR	1 933 925	0.38
26 906 665	US TREASURY INFL IX N/B 1.375% 23-15/07/2033	USD	23 704 874	4.67	2 427 273	ITALY BTIPS 1.500% 23-15/05/2029	EUR	2 434 122	0.48
7 538 342	US TREASURY INFL IX N/B 1.500% 23-15/02/2053	USD	6 237 546	1.23	3 928 944	ITALY BTIPS 2.400% 23-15/05/2039	EUR	4 075 190	0.80
11 559 025	US TREASURY INFL IX N/B 1.625% 22-15/10/2027	USD	10 398 219	2.05	1 510 317	ITALY BTIPS I/L 0.150% 21-15/05/2051	EUR	958 324	0.19
570 824	US TREASURY INFL IX N/B 2.125% 10-15/02/2040	USD	533 702	0.11	5 919 536	ITALY BTIPS I/L 1.300% 17-15/05/2028	EUR	5 917 424	1.17
2 866 139	US TREASURY INFL IX N/B 2.125% 11-15/02/2041	USD	2 682 125	0.53	3 255 716	ITALY BTIPS I/L 2.550% 09-15/09/2041	EUR	3 488 586	0.69
4 332 452	US TREASURY INFL IX N/B 2.375% 23-15/10/2028	USD	4 046 174	0.80	1 089 513	ITALY BTIPS I/L 3.100% 11-15/09/2026	EUR	1 148 984	0.23
4 819 319	US TREASURY INFL IX N/B 3.875% 99-15/04/2029	USD	4 823 288	0.95	<i>Spain</i>				
<i>United Kingdom</i>					2 885 334	SPAIN I/L BOND 0.650% 17-30/11/2027	EUR	2 878 992	0.57
1 935 682	UK TREASURY I/L GILT 0.125% 12-22/03/2044	GBP	1 925 768	0.38	3 902 983	SPAIN I/L BOND 0.700% 18-30/11/2033	EUR	3 776 427	0.74
4 109 552	UK TREASURY I/L GILT 0.125% 13-22/03/2068	GBP	3 545 268	0.70	4 362 329	SPAIN I/L BOND 1.000% 15-30/11/2030	EUR	4 407 443	0.87
2 653 288	UK TREASURY I/L GILT 0.125% 14-22/03/2058	GBP	2 335 381	0.46	1 146 629	SPAIN I/L BOND 1.800% 14-30/11/2024	EUR	1 147 389	0.23
1 563 291	UK TREASURY I/L GILT 0.125% 16-22/11/2056	GBP	1 401 434	0.28	429 051	SPAIN I/L BOND 2.050% 23-30/11/2039	EUR	469 088	0.09
3 126 323	UK TREASURY I/L GILT 0.125% 16-22/11/2065	GBP	2 697 523	0.53	<i>Germany</i>				
8 814 612	UK TREASURY I/L GILT 0.125% 17-10/08/2048	GBP	8 351 306	1.64	1 616 102	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2026	EUR	1 589 536	0.31
					2 356 720	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 15-15/04/2046	EUR	2 350 634	0.46
					6 289 436	BUNDESREPUBLIK DEUTSCHLAND I/L 0.100% 21-15/04/2033	EUR	6 327 396	1.25
					<i>Japan</i>				
					590 804 864	JAPAN I/L-10YR 0.005% 21-10/03/2031	JPY	4 066 146	0.80
					4 452 000	JAPAN I/L-10YR 0.100% 14-10/03/2024	JPY	28 834	0.01
					127 794 000	JAPAN I/L-10YR 0.100% 14-10/09/2024	JPY	833 566	0.16
					9 765 000	JAPAN I/L-10YR 0.100% 15-10/03/2025	JPY	64 279	0.01
					321 040 503	JAPAN I/L-10YR 0.100% 16-10/03/2026	JPY	2 143 693	0.42
					40 628 159	JAPAN I/L-10YR 0.100% 18-10/03/2028	JPY	274 747	0.05
					96 320 700	JAPAN I/L-10YR 0.100% 19-10/03/2029	JPY	653 528	0.13
					180 833 055	JAPAN I/L-10YR 0.200% 20-10/03/2030	JPY	1 279 759	0.25

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Global Inflation-Linked Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Canada</i>				
1 780 336	CANADA GOVERNMENT I/L 1.250% 13-01/12/2047	CAD	1 151 816	0.23
1 906 997	CANADA GOVERNMENT I/L 1.500% 10-01/12/2044	CAD	1 290 364	0.25
2 009 220	CANADA GOVERNMENT I/L 2.000% 07-01/12/2041	CAD	1 461 868	0.29
2 525 436	CANADA GOVERNMENT I/L 3.000% 03-01/12/2036	CAD	2 061 451	0.41
1 180 160	CANADA GOVERNMENT I/L 4.000% 99-01/12/2031	CAD	972 347	0.19
442 423	CANADA GOVERNMENT I/L 4.250% 95-01/12/2026	CAD	329 716	0.06
1 943 922	CANADA GOVERNMENT RRB 0.500% 17-01/12/2050	CAD	1 063 333	0.21
<i>Australia</i>				
222 000	AUSTRALIAN GOVERNMENT 0.250% 21-21/11/2032	AUD	141 680	0.03
5 575 000	AUSTRALIAN GOVERNMENT 0.750% 17-21/11/2027	AUD	4 150 972	0.82
1 966 000	AUSTRALIAN I/L 1.250% 15-21/08/2040	AUD	1 455 297	0.29
1 500 000	AUSTRALIAN I/L 2.000% 13-21/08/2035	AUD	1 283 382	0.25
<i>Sweden</i>				
11 515 000	SWEDEN I/L 0.125% 15-01/06/2032	SEK	1 318 637	0.26
10 520 000	SWEDEN I/L 0.125% 20-01/06/2030	SEK	1 119 661	0.22
<i>New Zealand</i>				
1 120 000	NEW ZEALAND I/L 2.500% 14- 20/09/2035 FLAT	NZD	825 718	0.16
1 607 000	NEW ZEALAND I/L 2.500% 17- 20/09/2040 FLAT	NZD	1 146 543	0.23
5 000	NEW ZEALAND I/L 3.000% 13- 20/09/2030 FLAT	NZD	3 889	0.00
<i>Denmark</i>				
3 365 605	DENMARK I/L GOVERNMENT 0.100% 22-15/11/2034	DKK	429 507	0.08
Floating rate bonds				
<i>United Kingdom</i>				
1 663 000	UK TREASURY I/L STOCK 02- 26/01/2035 FRN	GBP	4 853 607	0.96
Total securities portfolio			501 687 667	98.79

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			1 142 137 949	81.17					
<i>France</i>					<i>The Netherlands</i>				
100 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	84 323	0.01	1 700 000	SOCIETE PARIS 1.125% 19-25/05/2034	EUR	1 418 690	0.10
900 000	ALD SA 4.000% 22-05/07/2027	EUR	917 762	0.07	8 000 000	SOCIETE PARIS 1.700% 19-25/05/2050	EUR	5 632 055	0.40
3 900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	3 490 415	0.25	9 500 000	SOCIETE PARIS 3.500% 23-25/05/2043	EUR	9 623 629	0.68
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	1 320 192	0.09	6 300 000	SUEZ 4.625% 22-03/11/2028	EUR	6 665 113	0.47
100 000	BPCE 0.125% 19-04/12/2024	EUR	96 926	0.01	3 900 000	SUEZ 5.000% 22-03/11/2032	EUR	4 318 742	0.31
7 200 000	BPCE SFH 0.010% 20-27/05/2030	EUR	6 034 689	0.43	2 900 000	URW 4.125% 23-11/12/2030	EUR	2 984 468	0.21
3 300 000	BPCE SFH 1.750% 22-27/05/2032	EUR	3 025 368	0.21	5 500 000	VALEO SE 5.875% 23-12/04/2029	EUR	5 897 460	0.42
2 200 000	BPIFRANCE 0.000% 21-25/05/2028	EUR	1 970 540	0.14					
2 300 000	CAISSE FR DE FIN 3.625% 23-17/01/2029	EUR	2 392 019	0.17					
2 500 000	CAISSE FR DE FINANCEMENT 0.100% 19-13/11/2029	EUR	2 142 576	0.15					
4 000 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	3 539 677	0.25					
2 200 000	COVIVIO 4.625% 23-05/06/2032	EUR	2 280 814	0.16					
1 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	952 439	0.07					
700 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	734 625	0.05					
2 000 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	1 892 413	0.13					
11 400 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	8 951 928	0.64					
10 000 000	ELEC DE FRANCE 3.625% 15-13/10/2025	USD	8 848 286	0.63					
4 800 000	ENGIE 1.000% 21-26/10/2036	EUR	3 566 703	0.25					
3 300 000	ENGIE 3.500% 22-27/09/2029	EUR	3 356 305	0.24					
3 308 000	FAURECIA 2.375% 21-15/06/2029	EUR	3 009 796	0.21					
51 759 672	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	32 537 682	2.30					
24 852 466	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	21 656 936	1.54					
6 305 014	FRANCE O.A.T. I/L 0.100% 22-25/07/2038	EUR	5 910 623	0.42					
8 500 000	ICADE 1.000% 22-19/01/2030	EUR	7 209 087	0.51					
3 100 000	ICADE 1.500% 17-13/09/2027	EUR	2 882 411	0.20					
7 800 000	ILE DE FRANCE MB 0.400% 21-28/05/2031	EUR	6 611 818	0.47					
1 000 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	905 214	0.06					
7 800 000	LA BANQUE POSTALE 1.625% 22-12/05/2030	EUR	7 301 853	0.52					
9 400 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	8 739 290	0.62					
1 100 000	PSA BANQUE FRANC 3.875% 23-19/01/2026	EUR	1 107 314	0.08					
100 000	R.A.T.P. 0.875% 17-25/05/2027	EUR	94 307	0.01					
2 119 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 227 205	0.16					
3 100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	2 479 410	0.18					
2 700 000	RTE RESEAU DE TR 3.500% 23-07/12/2031	EUR	2 784 792	0.20					
1 000 000	SFIL SA 0.000% 20-23/11/2028	EUR	881 145	0.06					
7 000 000	SNCF RESEAU 0.750% 19-25/05/2036	EUR	5 316 829	0.38					
3 400 000	SNCF RESEAU 0.875% 19-22/01/2029	EUR	3 115 141	0.22					
2 500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	2 187 382	0.16					
1 100 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	993 470	0.07					
2 000 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	1 606 006	0.11					
12 000 000	SOCIETE GENERALE 0.010% 21-02/12/2026	EUR	11 102 493	0.79					
100 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	87 602	0.01					
100 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	101 336	0.01					
3 300 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	2 744 920	0.20					
4 000 000	SOCIETE PARIS 0.300% 21-25/11/2031	EUR	3 303 331	0.23					
3 000 000	SOCIETE PARIS 0.700% 20-15/10/2060	EUR	1 278 970	0.09					
500 000	SOCIETE PARIS 1.000% 20-18/02/2070	EUR	220 313	0.02					
100 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	93 391	0.01					
					<i>Germany</i>				
					<i>121 407 298</i>				
					<i>8.62</i>				
					3 700 000 BERLIN HYP AG 0.375% 22-25/01/2027				
					EUR				
					3 403 114				
					0.24				
					13 000 000 BUNDESREPUBLIK DEUTSCHLAND				
					1.800% 23-15/08/2053				
					EUR				
					11 774 230				
					0.84				
					23 500 000 BUNDESREPUBLIK DEUTSCHLAND				
					2.300% 23-15/02/2033				
					EUR				
					24 132 149				
					1.71				

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 000 000	DAIMLER AG 0.750% 20-10/09/2030	EUR	866 470	0.06	3 461 000	TERNA RETE 3.875% 23-24/07/2033	EUR	3 565 929	0.25
4 062 000	DAIMLER AG 0.750% 21-11/03/2033	EUR	3 348 275	0.24	1 560 000	TERNA SPA 0.750% 20-24/07/2032	EUR	1 271 271	0.09
5 600 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	4 591 522	0.33	2 000 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	1 985 219	0.14
2 766 000	DZ HYP AG 3.375% 23-31/01/2028	EUR	2 843 542	0.20		Luxembourg		83 761 343	5.96
1 250 000	E.ON SE 0.350% 19-28/02/2030	EUR	1 060 139	0.08	32 236 000	EIB 2.375% 17-24/05/2027	USD	27 661 729	1.97
3 300 000	E.ON SE 0.375% 20-29/09/2027	EUR	3 011 981	0.21	4 400 000	EIB 0.500% 16-13/11/2037	EUR	3 242 350	0.23
1 549 000	E.ON SE 3.875% 23-12/01/2035	EUR	1 608 474	0.11	4 250 000	EIB 1.000% 19-14/11/2042	EUR	3 051 627	0.22
4 153 000	E.ON SE 4.000% 23-29/08/2033	EUR	4 366 965	0.31	500 000	EIB 1.250% 14-13/11/2026	EUR	486 233	0.03
800 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	795 102	0.06	5 947 000	EIB 1.500% 17-15/11/2047	EUR	4 461 454	0.32
100 000	ING-DIBA AG 0.010% 21-07/10/2028	EUR	88 311	0.01	1 597 000	EIB 1.500% 22-15/06/2032	EUR	1 470 261	0.10
1 000 000	KFW 0.000% 20-15/09/2028	EUR	894 640	0.06	15 200 000	EIB 1.625% 21-13/05/2031	USD	11 688 053	0.83
100 000	KFW 0.000% 21-15/06/2029	EUR	87 788	0.01	19 450 000	EIB 3.300% 17-03/02/2028	AUD	11 626 515	0.83
10 000 000	KFW 0.750% 20-30/09/2030	USD	7 340 734	0.52	22 600 000	EIB 3.750% 23-14/02/2033	USD	20 073 121	1.43
33 100 000	KFW 0.875% 19-15/09/2026	GBP	35 160 532	2.49		Spain		82 947 303	5.92
6 835 000	KFW 1.375% 22-07/06/2032	EUR	6 254 382	0.44	4 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	3 747 482	0.27
1 000 000	KFW 3.250% 23-24/03/2031	EUR	1 051 889	0.07	1 000 000	ADIF ALTA VELOCI 0.950% 19-30/04/2027	EUR	939 472	0.07
500 000	NRW BANK 0.500% 17-13/09/2027	EUR	464 962	0.03	678 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	602 194	0.04
100 000	NRW BANK 0.875% 15-10/11/2025	EUR	96 542	0.01	500 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	498 975	0.04
700 000	UNICREDIT 2.625% 22-27/04/2028	EUR	698 999	0.05	2 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	2 087 841	0.15
2 100 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	1 651 978	0.12	5 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	6 263 564	0.45
1 700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	1 487 704	0.11	1 000 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	928 694	0.07
4 100 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	4 326 874	0.31	6 200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	5 578 498	0.40
	Belgium		101 718 835	7.25	3 300 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	3 303 479	0.23
4 000 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	3 614 257	0.26	6 321 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	5 906 854	0.42
6 000 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	6 137 933	0.44	500 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	481 966	0.03
25 000 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	22 345 375	1.59	100 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	99 439	0.01
14 156 548	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	13 805 041	0.98	600 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	575 400	0.04
1 600 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	1 650 217	0.12	1 200 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	1 063 454	0.08
38 883 882	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	28 786 355	2.05	5 900 000	IBERDROLA FIN SA 3.625% 23-13/07/2033	EUR	6 108 129	0.43
12 800 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	9 592 703	0.68	100 000	INSTIT CRDT OFCL 0.000% 20-30/04/2026	EUR	93 743	0.01
2 960 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	2 756 174	0.20	100 000	INSTIT CRDT OFCL 0.200% 19-31/01/2024	EUR	99 706	0.01
6 495 571	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	6 573 583	0.47	293 000	INSTIT CRDT OFCL 3.050% 23-31/10/2027	EUR	296 743	0.02
6 500 000	FLUVIUS 0.250% 20-02/12/2030	EUR	5 373 081	0.38	5 600 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	4 740 316	0.34
1 500 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	1 084 116	0.08	48 095 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	32 293 387	2.29
	Italy		84 419 385	5.97	100 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	99 715	0.01
3 411 000	A2A SPA 4.500% 22-19/09/2030	EUR	3 585 252	0.25	6 800 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	7 138 252	0.51
2 890 000	ACEA SPA 0.000% 21-28/09/2025	EUR	2 721 525	0.19		United States of America		71 652 842	5.09
547 000	ACEA SPA 0.250% 21-28/07/2030	EUR	449 417	0.03	19 815 000	APPLE INC 3.000% 17-20/06/2027	USD	17 252 095	1.23
1 531 000	ACEA SPA 3.875% 23-24/01/2031	EUR	1 569 624	0.11	3 481 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	3 587 506	0.25
514 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	451 126	0.03	5 368 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	4 330 401	0.31
4 655 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	4 046 988	0.29	6 000 000	INT BANK RECON & DEV 2.125% 15-03/03/2025	USD	5 277 535	0.37
2 505 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	2 637 739	0.19	10 000 000	INT BANK RECON&DEV 2.900% 18-26/11/2025	AUD	6 031 383	0.43
5 439 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	5 829 324	0.41	17 945 000	JOHNSON CONTROLS 1.750% 20-15/09/2030	USD	13 507 013	0.96
9 400 000	CASSA DEPOSITI E 3.875% 23-13/02/2029	EUR	9 609 178	0.68	27 210 000	TOYOTA MTR CREDIT 2.150% 20-13/02/2030	USD	21 666 909	1.54
7 300 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	5 488 856	0.39					
1 489 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	1 321 665	0.09					
4 145 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	4 182 062	0.30					
3 712 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	3 812 916	0.27					
8 000 000	FERROVIE DEL 4.500% 23-23/05/2033	EUR	8 368 322	0.59					
2 247 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 020 460	0.14					
2 931 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	2 971 834	0.21					
9 732 000	ITALY BTPS 1.500% 21-30/04/2045	EUR	6 156 171	0.44					
11 451 000	ITALY BTPS 4.000% 22-30/04/2035	EUR	11 658 492	0.83					
687 000	ITALY BTPS 4.000% 23-30/10/2031	EUR	716 015	0.05					

BNP PARIBAS FUNDS Green Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Germany</i>		<i>9 750 266</i>	<i>0.69</i>
1 800 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	1 727 437	0.12
1 500 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	1 574 545	0.11
6 500 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	5 374 399	0.38
1 300 000	TALANX AG 21-01/12/2042 FRN	EUR	1 073 885	0.08
	<i>Italy</i>		<i>9 490 241</i>	<i>0.67</i>
4 544 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	4 699 216	0.33
1 398 000	TERNA RETE 22-09/02/2171 FRN	EUR	1 248 400	0.09
3 397 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	3 542 625	0.25
	<i>Norway</i>		<i>8 765 266</i>	<i>0.62</i>
5 943 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	5 919 115	0.42
1 735 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	1 822 707	0.13
1 021 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 023 444	0.07
	<i>Portugal</i>		<i>7 662 304</i>	<i>0.55</i>
2 700 000	CAIXA GERAL DEPO 22-31/10/2028 FRN	EUR	2 904 842	0.21
600 000	EDP SA 20-20/07/2080 FRN	EUR	572 533	0.04
1 900 000	EDP SA 21-02/08/2081 FRN	EUR	1 764 237	0.13
2 700 000	EDP SA 21-14/03/2082 FRN	EUR	2 420 692	0.17
	<i>Belgium</i>		<i>2 419 898</i>	<i>0.17</i>
2 600 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	2 419 898	0.17
	Shares/Units in investment funds		59 930 097	4.25
	<i>France</i>		<i>59 930 097</i>	<i>4.25</i>
2 544.58	BNP PARIBAS MOIS ISR - I CAP	EUR	59 930 097	4.25
	Total securities portfolio		1 389 438 337	98.72

BNP PARIBAS FUNDS Green Tigers

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>Taiwan</i>									
1 868 798	ADVANTECH CO LTD	TWD	22 655 310	2.57					
679 517	AIRTAC INTERNATIONAL GROUP	TWD	22 358 993	2.53					
3 538 000	CHROMA ATE INC	TWD	24 566 227	2.78					
4 336 000	DELTA ELECTRONICS INDUSTRIAL CO	TWD	44 314 677	5.02					
2 243 862	GIANT MANUFACTURING	TWD	13 451 271	1.52					
2 029 102	SINBON ELECTRONICS CO LTD	TWD	19 771 827	2.24					
2 320 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	44 778 703	5.06					
<i>Japan</i>									
977 600	DAIFUKU CO LTD	JPY	19 809 195	2.24					
1 476 900	DENSO CORP	JPY	22 329 928	2.53					
218 000	HOYA CORP	JPY	27 296 669	3.09					
54 400	KEYENCE CORP	JPY	23 987 676	2.72					
887 628	KUBOTA CORP	JPY	13 378 611	1.52					
869 300	MISUMI GROUP INC	JPY	14 759 683	1.67					
1 312 200	MURATA MANUFACTURING CO LTD	JPY	27 894 872	3.16					
800 800	SEKISUI CHEMICAL CO LTD	JPY	11 558 698	1.31					
172 100	SHIMANO INC	JPY	26 635 189	3.02					
<i>China</i>									
650 500	BYD CO LTD-H	HKD	17 934 949	2.03					
10 734 315	CENTRE TESTING INTERNATIONAL GROUP-A	CNY	21 495 722	2.44					
14 811 000	CHINA LONGYUAN POWER GROUP - H	HKD	11 249 694	1.27					
5 259 860	GLODON SOFTWARE CO LTD - A	CNY	12 712 936	1.44					
6 324 271	JOYOUNG CO LTD - A	CNY	11 336 490	1.28					
14 241 000	KINGDEE INTERNATIONAL SFTWR	HKD	20 815 971	2.36					
4 868 875	SHENZHEN INOVANCE TECHNOLO - A	CNY	43 379 564	4.91					
31 052 000	XINYI SOLAR HOLDINGS LTD	HKD	18 193 653	2.06					
<i>India</i>									
8 305 808	CROMPTON GREAVES CONSUMER EL	INR	31 041 310	3.52					
5 350 512	DABUR INDIA LTD	INR	35 837 838	4.06					
1 426 152	KPIT TECHNOLOGIES LTD	INR	25 961 041	2.94					
<i>Australia</i>									
2 548 692	ALS LTD	AUD	22 346 735	2.53					
297 702	ALTium LTD	AUD	9 514 544	1.08					
2 818 092	BRAMBLES LTD	AUD	26 151 629	2.96					
11 287 031	CLEANAWAY WASTE MANAGEMENT L	AUD	20 719 524	2.35					
149 276	WISETECH GLOBAL LTD	AUD	7 669 421	0.87					
<i>South Korea</i>									
34 360	LG CHEM LTD	KRW	13 308 967	1.51					
349 680	SAMSUNG ELECTRO-MECHANICS CO	KRW	41 587 244	4.71					
227 674	SFA ENGINEERING CORP	KRW	5 373 767	0.61					
161 326	SK HYNIX INC	KRW	17 714 651	2.01					
<i>Hong Kong</i>									
7 399 500	MTR CORP	HKD	28 751 141	3.26					
8 406 069	VITASOY INTERNATIONAL HOLDINGS	HKD	8 381 016	0.95					
18 348 000	XINYI GLASS HOLDINGS LTD	HKD	20 619 740	2.34					
<i>Singapore</i>									
9 445 900	KEPPEL DC REIT	SGD	13 945 350	1.58					
					<i>Thailand</i>				
37 837 600	HOME PRODUCT CENTER PCL-FOR	THB	12 860 731	1.46					
					Total securities portfolio				
					878 451 157				
					99.51				

BNP PARIBAS FUNDS Health Care Innovators

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		1 458 594 554	99.01					
	<i>United States of America</i>								
	654 589	AGIOS PHARMACEUTICALS INC	USD	13 196 666					
	115 483	ALNYLAM PHARMACEUTICALS INC	USD	20 010 502					
	1 002 391	ALPHATEC HOLDINGS INC	USD	13 711 246					
	336 384	ARCUS BIOSCIENCES INC	USD	5 816 263					
	306 634	ATRICURE INC	USD	9 907 000					
	356 144	AXONICS INC	USD	20 063 225					
	129 095	BIOGEN INC	USD	30 241 174					
	1 374 353	BOSTON SCIENTIFIC CORP	USD	71 924 453					
	269 724	BRISTOL-MYERS SQUIBB CO	USD	12 528 437					
	743 237	CENTENE CORP	USD	49 930 401					
	231 215	CEREVEL THERAPEUTICS HOLDING	USD	8 874 771					
	171 294	CHARLES RIVER LABORATORIES	USD	36 657 676					
	189 430	CONMED CORP	USD	18 779 233					
	65 620	COOPER COS INC/THE	USD	22 480 634					
	436 593	CRINETICS PHARMACEUTICALS IN	USD	14 062 354					
	263 533	CYTOKINETICS INC	USD	19 917 956					
	187 634	ELI LILLY & CO	USD	99 013 816					
	715 975	HOLOGIC INC	USD	46 310 065					
	476 979	INSMED INC	USD	13 381 233					
	126 063	INTUITIVE SURGICAL INC	USD	38 499 628					
	339 667	IONIS PHARMACEUTICALS INC	USD	15 555 835					
	79 508	IRHYTHM TECHNOLOGIES INC	USD	7 704 283					
	25 798	KARUNA THERAPEUTICS INC	USD	7 391 776					
	94 664	MASIMO CORP	USD	10 044 419					
	481 532	NEUROCRINE BIOSCIENCES INC	USD	57 435 981					
	420 937	PROCEPT BIOROBOTICS CORP	USD	15 970 189					
	201 536	PTC THERAPEUTICS INC	USD	5 028 138					
	644 387	PULMONX CORP	USD	7 437 590					
	71 176	REGENERON PHARMACEUTICALS	USD	56 590 928					
	138 286	REPLIGEN CORP	USD	22 508 326					
	65 636	SHOCKWAVE MEDICAL INC	USD	11 322 678					
	726 482	SPRINGWORKS THERAPEUTICS INC	USD	24 004 520					
	134 739	THERMO FISHER SCIENTIFIC INC	USD	64 742 782					
	82 619	ULTRAGENYX PHARMACEUTICAL IN	USD	3 576 554					
	256 041	UNITEDHEALTH GROUP INC	USD	122 027 707					
	584 206	VERICEL CORP	USD	18 832 730					
	108 502	VERTEX PHARMACEUTICALS INC	USD	39 965 943					
	998 714	ZYMEWORKS INC	USD	9 393 598					
	<i>United Kingdom</i>								
	821 446	ASTRAZENECA PLC	GBP	100 482 692					
	600 393	BICYCLE THERAPEUTICS PLC-ADR	USD	9 826 737					
	151 042	IMMUNOCORE HOLDINGS PLC-ADR	USD	9 341 592					
	<i>France</i>								
	852 657	SANOFI AVENTIS	EUR	76 534 492					
	<i>Denmark</i>								
	106 531	GENMAB A/S	DKK	30 796 534					
	325 499	NOVO NORDISK A/S-B	DKK	30 482 169					
	<i>Switzerland</i>								
	394 026	ALCON INC	CHF	27 819 583					
	42 838	LONZA GROUP AG - REG	CHF	16 297 516					
	<i>Ireland</i>								
	395 905	JAZZ PHARMACEUTICALS PLC	USD	44 083 026					
						Total securities portfolio			
								1 458 594 554	99.01
						<i>Japan</i>			
	1 141 000	DAIICHI SANKYO CO LTD	JPY	28 391 723					
						<i>Belgium</i>			
	249 655	UCB SA	EUR	19 697 780					

BNP PARIBAS FUNDS Inclusive Growth

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
24 822	ADOBE INC	USD	13 405 880	2.43	438 570	Canada MANULIFE FINANCIAL CORP	CAD	8 815 962	1.60
47 683	AMERICAN WATER WORKS CO INC	USD	5 697 442	1.03	562 100	Japan KUBOTA CORP	JPY	7 669 533	1.39
34 165	BIOGEN INC	USD	8 003 329	1.45	520 074	Spain IBERDROLA SA	EUR	6 173 278	1.12
94 580	BRIGHT HORIZONS FAMILY SOLUT	USD	8 068 817	1.46	Shares/Units in investment funds				
96 008	BRISTOL-MYERS SQUIBB CO	USD	4 459 485	0.81	429.39	France BNP PARIBAS MOIS ISR - I CAP	EUR	10 108 600	1.83
274 392	COMCAST CORP - A	USD	10 892 219	1.97	Total securities portfolio				
30 085	DEERE & CO	USD	10 890 408	1.97	550 104 720 99.66				
55 894	ECOLAB INC	USD	10 036 278	1.82					
158 723	EDWARDS LIFESCIENCES CORP	USD	10 956 075	1.98					
16 934	ELI LILLY & CO	USD	8 936 013	1.62					
77 389	FIRST SOLAR INC	USD	12 069 503	2.19					
180 102	HARTFORD FINANCIAL SERVICES GRP	USD	13 105 145	2.37					
104 418	HOLOGIC INC	USD	6 753 873	1.22					
886 132	HUNTINGTON BANCSHARES INC	USD	10 203 774	1.85					
214 305	KROGER CO	USD	8 867 860	1.61					
103 996	MERCK & CO INC	USD	10 263 562	1.86					
168 850	METLIFE INC	USD	10 108 225	1.83					
120 156	MICRON TECHNOLOGY INC	USD	9 282 681	1.68					
105 980	MICROSOFT CORP	USD	36 077 236	6.55					
105 358	NEXTERA ENERGY INC	USD	5 793 188	1.05					
49 978	NVIDIA CORP	USD	22 405 382	4.06					
51 034	PALO ALTO NETWORKS INC	USD	13 623 234	2.47					
62 300	SALESFORCE.COM INC	USD	14 840 558	2.69					
22 072	UNITEDHEALTH GROUP INC	USD	10 519 392	1.91					
54 852	VISA INC - A	USD	12 927 822	2.34					
142 416	WALT DISNEY CO	USD	11 640 556	2.11					
77 295	WASTE MANAGEMENT INC	USD	12 532 055	2.27					
133 886	XYLEM INC	USD	13 860 683	2.51					
<i>France</i>									
406 286	AXA SA	EUR	11 981 374	2.17					
109 348	DANONE	EUR	6 416 541	1.16					
153 999	EDENRED	EUR	8 337 506	1.51					
58 701	ESSILORLUXOTTICA	EUR	10 660 102	1.93					
32 435	LOREAL	EUR	14 616 833	2.65					
<i>United Kingdom</i>									
143 583	APTIV PLC	USD	11 661 854	2.11					
94 082	ASTRAZENECA PLC	GBP	11 508 502	2.08					
541 999	COMPASS GROUP PLC	GBP	13 422 536	2.43					
1 535 792	JD SPORTS FASHION PLC	GBP	2 941 142	0.53					
338 511	RELX PLC	GBP	12 148 972	2.20					
<i>The Netherlands</i>									
22 806	ASML HOLDING NV	EUR	15 546 850	2.82					
91 464	WOLTERS KLUWER	EUR	11 771 417	2.13					
<i>Switzerland</i>									
81 023	DSM-FIRMENICH AG	EUR	7 454 116	1.35					
101 569	NESTLE SA-REG	CHF	10 652 891	1.93					
25 381	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 674 900	1.21					
<i>Germany</i>									
50 563	ADIDAS AG	EUR	9 311 682	1.69					
51 266	ALLIANZ SE - REG	EUR	12 403 809	2.25					
<i>Ireland</i>									
42 830	ACCENTURE PLC - A	USD	13 605 645	2.46					

BNP PARIBAS FUNDS India Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			210 706 368	95.48
<i>India</i>				
			<i>207 214 201</i>	<i>93.90</i>
87 689	ACC LTD	INR	2 330 864	1.06
379 000	AMBUJA CEMENTS LTD	INR	2 373 740	1.08
1 870 471	ASHOK LEYLAND LTD	INR	4 081 867	1.85
525 000	ASTER DM HEALTHCARE LTD	INR	2 586 424	1.17
410 343	AU SMALL FINANCE BANK LTD	INR	3 884 044	1.76
730 194	AXIS BANK LTD	INR	9 678 435	4.39
1 667 982	BANK OF INDIA	INR	2 258 836	1.02
604 654	BHARTI AIRTEL LTD	INR	7 503 997	3.40
278 554	BLUE STAR LTD	INR	3 172 418	1.44
351 716	BRIGADE ENTERPRISES LTD	INR	3 793 771	1.72
300 584	CADILA HEALTHCARE LTD	INR	2 490 354	1.13
396 754	CIE AUTOMOTIVE INDIA LTD	INR	2 245 043	1.02
211 643	CIPLA LTD	INR	3 171 084	1.44
625 206	CROMPTON GREAVES CONSUMER EL	INR	2 336 583	1.06
131 596	CUMMINS INDIA LTD	INR	3 106 648	1.41
1 881 297	EQUITAS SMALL FINANCE BANK	INR	2 385 055	1.08
532 313	FORTIS HEALTHCARE LTD	INR	2 682 315	1.22
150 956	GRASIM INDUSTRIES LTD	INR	3 874 686	1.76
512 846	GUJARAT STATE PETRONET LTD	INR	1 886 477	0.85
234 699	HCL TECHNOLOGIES LTD	INR	4 136 420	1.87
581 849	HDFC BANK LIMITED	INR	11 943 981	5.41
158 730	HINDUSTAN UNILEVER LTD	INR	5 084 384	2.30
1 304 405	ICICI BANK LTD	INR	15 595 585	7.06
378 629	ICICI PRUDENTIAL LIFE INSURA	INR	2 434 202	1.10
444 893	INDIAN BANK	INR	2 251 378	1.02
862 380	INDIAN HOTELS CO LTD	INR	4 544 102	2.06
1 664 868	INDIAN RENEWABLE ENERGY DEVE	INR	2 056 733	0.93
175 579	INDUSIND BANK LTD	INR	3 374 851	1.53
510 024	INFOSYS LTD	INR	9 463 605	4.29
559 885	JYOTHY LABORATORIES LTD	INR	3 223 158	1.46
421 302	MACROTECH DEVELOPERS LTD	INR	5 186 203	2.35
258 972	MAHINDRA & MAHINDRA LTD	INR	5 384 397	2.44
72 331	MPHASIS LTD	INR	2 382 192	1.08
566 371	NUVOCO VISTAS CORP LTD	INR	2 604 405	1.18
282 477	PARADEEP PHOSPHATES LTD	INR	230 391	0.10
274 432	PNB HOUSING FINANCE LTD	INR	2 575 869	1.17
840 232	POWER GRID CORP OF INDIA LTD	INR	2 396 394	1.09
9 500	PROCTER & GAMBLE HYGIENE	INR	1 982 622	0.90
700 000	RBL BANK LTD	INR	2 349 828	1.06
1 116 197	REDINGTON LTD	INR	2 372 519	1.08
498 820	RELIANCE INDUSTRIES LTD	INR	15 502 441	7.02
629 029	STATE BANK OF INDIA	INR	4 857 071	2.20
410 262	SUN PHARMACEUTICAL INDUSTRIES	INR	6 211 039	2.81
128 059	TATA CONSULTANCY SERVICES LTD	INR	5 842 967	2.65
843 431	TATA MOTORS LTD	INR	5 265 642	2.39
169 393	TI FINANCIAL HOLDINGS LTD	INR	2 119 403	0.96
137 947	TRENT LTD	INR	5 066 015	2.30
316 189	UJIVAN FINANCIAL SERVICES	INR	2 148 294	0.97
842 806	ZEE ENTERTAINMENT ENTERPRISE	INR	2 785 469	1.26
<i>Switzerland</i>				
			<i>3 492 167</i>	<i>1.58</i>
62 141	ABB INDIA LTD	INR	3 492 167	1.58
Total securities portfolio			210 706 368	95.48

BNP PARIBAS FUNDS Japan Equity

Securities portfolio at 31/12/2023

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets	Quantity Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market							
Shares							
<i>Japan</i>							
156 800 ABC-MART INC	JPY	386 746 072	1.44	168 200 TOKIO MARINE HOLDINGS INC	JPY	594 223 672	2.21
106 400 ADVANTEST CORP	JPY	511 452 226	1.90	63 900 TOKYO OHKA KOGYO CO LTD	JPY	199 114 180	0.74
107 200 AJINOMOTO CO INC	JPY	583 970 556	2.17	101 000 TOPPAN PRINTING CO LTD	JPY	398 173 156	1.48
222 200 AMADA HOLDINGS CO LTD	JPY	327 377 223	1.22	529 700 TORAY INDUSTRIES INC	JPY	388 752 982	1.44
96 900 AVEX INC	JPY	132 669 794	0.49	305 900 TOYOTA MOTOR CORP	JPY	794 700 470	2.95
85 100 CAPCOM CO LTD	JPY	387 913 296	1.44	108 900 TOYOTA TSUSHO CORP	JPY	906 608 314	3.37
448 800 CYBERAGENT INC	JPY	397 291 551	1.48	126 200 WEST HOLDINGS CORP	JPY	389 356 200	1.45
132 600 DAI-ICHI LIFE HOLDINGS INC	JPY	397 273 171	1.48	95 600 ZEON CORP	JPY	125 509 674	0.47
236 900 DAIICHI SANKYO CO LTD	JPY	918 022 546	3.41	Total securities portfolio		26 271 322 263	97.54
65 000 EISAI CO LTD	JPY	458 627 250	1.70				
248 800 FOOD & LIFE COMPANIES LTD	JPY	721 211 398	2.68				
45 700 FUJIFILM HOLDINGS CORP	JPY	387 559 754	1.44				
24 900 FUJITSU LTD	JPY	529 680 116	1.97				
198 200 GS YUASA CORP	JPY	394 116 560	1.46				
83 400 HITACHI LTD	JPY	849 589 538	3.15				
38 000 HOSHIZAKI CORP	JPY	196 340 731	0.73				
45 800 INFO SERVICES INTERNATIONAL DENTSU	JPY	267 599 076	0.99				
274 500 INFRONEER HOLDINGS INC	JPY	385 698 830	1.43				
336 400 INPEX CORP	JPY	640 973 571	2.38				
175 800 ISUZU MOTORS LTD	JPY	319 844 312	1.19				
60 500 KATITAS CO LTD	JPY	132 600 692	0.49				
59 500 KEISEI ELECTRIC RAILWAY CO	JPY	396 821 003	1.47				
47 400 KYORITSU MAINTENANCE CO LTD	JPY	284 108 139	1.05				
109 200 LIFEDRINK CO INC	JPY	508 991 755	1.89				
148 700 LIXIL GROUP CORP	JPY	261 887 845	0.97				
157 900 MARS GROUP HOLDINGS CORP	JPY	390 353 169	1.45				
34 200 MARUZEN SHOWA UNYU CO LTD	JPY	133 887 722	0.50				
125 400 MAZDA MOTOR CORP	JPY	191 305 807	0.71				
61 100 MITSUBISHI LOGISTICS CORP	JPY	259 998 726	0.97				
873 500 MITSUBISHI UFJ FINANCIAL GROUP	JPY	1 058 292 871	3.93				
148 100 MORINAGA MILK INDUSTRY CO	JPY	403 923 189	1.50				
114 700 MURATA MANUFACTURING CO LTD	JPY	343 752 003	1.28				
419 400 NIKON CORP	JPY	586 365 249	2.18				
59 100 NIPPON PILLAR PACKING CO LTD	JPY	263 587 992	0.98				
4 158 000 NIPPON TELEGRAPH & TELEPHONE	JPY	716 828 751	2.66				
57 800 NIPPON YUSEN KK	JPY	252 775 630	0.94				
106 800 NOMURA REAL ESTATE HOLDINGS	JPY	396 559 429	1.47				
40 400 OBIC BUSINESS CONSULTANTS	JPY	260 874 091	0.97				
85 700 ORIENTAL LAND CO LTD	JPY	450 417 645	1.67				
122 000 ORIX CORP	JPY	324 419 575	1.20				
67 100 OSAKA GAS CO LTD	JPY	197 761 402	0.73				
68 700 OSAKA SODA CO LTD	JPY	665 872 408	2.47				
18 900 POINT	JPY	65 762 086	0.24				
22 300 RECRUIT HOLDINGS CO LTD	JPY	132 709 615	0.49				
261 700 RENESAS ELECTRONICS CORP	JPY	668 098 792	2.48				
554 800 RESONA HOLDINGS INC	JPY	397 333 729	1.48				
85 900 SEKISUI HOUSE LTD	JPY	269 328 689	1.00				
117 800 SENKO CO LTD	JPY	134 672 271	0.50				
268 000 SEPTENI HOLDINGS CO LTD	JPY	141 258 202	0.52				
92 300 SHIN-ETSU CHEMICAL CO LTD	JPY	547 102 052	2.03				
63 800 SOFTBANK GROUP CORP	JPY	401 177 063	1.49				
98 900 SONY CORP	JPY	1 326 008 816	4.91				
74 000 SUBARU CORP	JPY	191 870 789	0.71				
53 100 TAIYO YUDEN CO LTD	JPY	198 432 328	0.74				
149 500 TOKAI RIKA CO LTD	JPY	325 786 519	1.21				

BNP PARIBAS FUNDS Japan Small Cap

Securities portfolio at 31/12/2023

Expressed in JPY

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>Japan</i>									
350 000	77 BANK LTD/THE	JPY	1 219 011 549	1.25	45 000	KURITA WATER INDUSTRIES LTD	JPY	248 812 890	0.25
580 000	ADEKA CORP	JPY	1 667 215 752	1.70	175 000	KYUSHU RAILWAY COMPANY	JPY	544 034 597	0.56
350 000	ANRITSU CORP	JPY	476 395 755	0.49	127 500	MACNICA HOLDINGS INC	JPY	950 231 135	0.97
775 000	AOYAMA TRADING CO LTD	JPY	1 150 342 153	1.18	220 000	MARUI GROUP CO LTD	JPY	520 761 949	0.53
95 000	ASICS CORP	JPY	420 275 853	0.43	97 000	MARUWA CO LTD	JPY	2 864 447 345	2.94
215 000	BELC CO LTD	JPY	1 344 405 078	1.37	1 550 000	MEBUKI FINANCIAL GROUP INC	JPY	665 087 776	0.68
300 000	BEWITH INC	JPY	621 684 896	0.64	217 000	MEGACHIPS CORP	JPY	1 016 647 969	1.04
75 000	CANON MARKETING JAPAN INC	JPY	321 101 645	0.33	320 000	MEIDENSHA CORP	JPY	779 810 971	0.80
95 000	CAPCOM CO LTD	JPY	433 040 695	0.44	675 000	MEIKO ELECTRONICS CO LTD	JPY	2 820 170 083	2.89
745 000	CHUGOKU MARINE PAINTS LTD	JPY	1 236 942 876	1.26	287 000	METAWATER CO LTD	JPY	628 373 621	0.64
950 000	CITIZEN WATCH CO LTD	JPY	800 068 530	0.82	77 500	NETSUI MINING & SMELTING CO	JPY	336 268 058	0.34
1 290 000	COMPUTER ENGINEER & CONSULT	JPY	2 024 093 638	2.07	152 500	MITSUI-SOKO HOLDINGS CO LTD	JPY	717 943 295	0.73
45 000	COSEL CO LTD	JPY	61 973 555	0.06	120 000	MIZUHO LEASING CO LTD	JPY	581 412 337	0.59
37 500	COSMOS PHARMACEUTICAL CORP	JPY	611 035 958	0.62	610 000	MUSASHI SEIMITSU INDUSTRY CO	JPY	923 085 615	0.94
340 000	CREDIT SAISON CO LTD	JPY	884 944 510	0.90	75 000	NABTESCO CORP	JPY	215 980 035	0.22
750 000	CRESCO LTD	JPY	1 440 649 527	1.47	240 000	NAGASE & CO LTD	JPY	542 924 989	0.55
350 000	DAICEL CORP	JPY	478 738 646	0.49	160 000	NICHIAS CORP	JPY	542 694 469	0.55
925 000	DAIDO STEEL CO LTD	JPY	1 390 949 712	1.42	175 000	NIHON UNISYS LTD	JPY	773 294 789	0.79
135 000	DAISEKI CO LTD	JPY	529 025 830	0.54	27 500	NIPPON DENSETSU KOGYO CO LTD	JPY	54 820 026	0.06
515 000	DEXERIALS CORP	JPY	2 129 251 337	2.18	60 000	NIPPON SODA CO LTD	JPY	326 110 618	0.33
210 000	DIC CORP	JPY	582 610 925	0.60	622 000	NIPPON SYSTEMWARE CO LTD	JPY	1 772 282 608	1.81
300 000	DIP CORP	JPY	963 738 236	0.98	82 500	NITTO BOSEKI CO LTD	JPY	379 833 999	0.39
30 000	EBARA CORP	JPY	250 894 098	0.26	125 000	NORITAKE CO LTD	JPY	856 850 488	0.88
51 000	ENPLAS CORP	JPY	612 801 781	0.63	290 000	OKAMURA CORP	JPY	632 597 401	0.65
320 000	F&M CO LTD	JPY	637 967 655	0.65	100 000	OKUMURA CORP	JPY	468 907 876	0.48
200 000	FERROTEC HOLDINGS CORP	JPY	532 441 576	0.54	250 000	OPTEX CO LTD	JPY	446 924 264	0.46
1 050 000	FUJIKURA LTD	JPY	1 140 777 438	1.17	175 000	ORGANO CORP	JPY	1 023 396 767	1.05
622 500	FUJIMORI KOGYO CO LTD	JPY	2 356 706 875	2.42	50 000	OSAKA SODA CO LTD	JPY	484 623 295	0.50
400 000	FUKUOKA FINANCIAL GROUP INC	JPY	1 331 437 054	1.36	250 000	PACIFIC INDUSTRIAL CO LTD	JPY	322 078 507	0.33
305 000	FULLCAST HOLDINGS CO LTD	JPY	559 745 941	0.57	640 000	PAL GROUP HOLDINGS CO LTD	JPY	1 576 931 299	1.61
40 000	FURUYA METAL CO LTD	JPY	382 461 150	0.39	85 000	RICOH LEASING CO LTD	JPY	413 098 157	0.42
80 000	FUSO CHEMICAL CO LTD	JPY	334 383 933	0.34	77 000	RIKEN KEIKI CO LTD	JPY	531 226 745	0.54
600 000	GEO HOLDINGS CORP	JPY	1 273 665 355	1.30	46 000	RORZE CORPORATION	JPY	693 477 076	0.71
1 550 000	GUNMA BANK LTD/THE	JPY	1 070 263 623	1.09	1 125 000	ROUND ONE CORP	JPY	628 121 879	0.64
73 700	HASEKO CORP	JPY	135 148 166	0.14	470 000	RYOHIN KEIKAKU CO LTD	JPY	1 109 650 451	1.13
85 900	HIRATA CORP	JPY	540 800 090	0.55	120 000	SAIZERIYA CO LTD	JPY	603 963 729	0.62
125 000	HOKKO CHEMICAL INDUSTRY CO	JPY	134 375 457	0.14	180 000	SANWA SHUTTER CORP	JPY	385 632 882	0.39
100 000	HOKKOKU FINANCIAL HOLDINGS I	JPY	462 226 057	0.47	600 000	SEIREN CO LTD	JPY	1 488 134 478	1.52
145 000	HOUSE FOODS GROUP INC	JPY	451 813 077	0.46	1 450 000	SEVEN BANK LTD	JPY	434 827 260	0.44
25 000	IBIDEN CO LTD	JPY	195 588 936	0.20	220 000	SHIBAURA ELECTRONICS CO LTD	JPY	1 226 506 169	1.25
777 000	ICHIKOH INDUSTRIES LTD	JPY	393 634 463	0.40	157 500	SHIBAURA MECHATRONICS CORP	JPY	936 460 384	0.96
82 500	IDEC CORP	JPY	236 997 838	0.24	440 000	SHIN NIPPON BIOMEDICAL LABOR	JPY	747 491 991	0.76
47 500	INFOCOM CORP	JPY	117 848 718	0.12	1 150 000	SKY PERFECT JSAT HOLDINGS	JPY	804 136 833	0.82
670 000	INFONEER HOLDINGS INC	JPY	941 414 266	0.96	475 000	SOHGO SECURITY SERVICES CO	JPY	385 756 529	0.39
85 000	INTERNET INITIATIVE JAPAN	JPY	245 430 295	0.25	170 000	SUMITOMO BAKELITE CO LTD	JPY	1 260 094 464	1.29
570 000	J FRONT RETAILING CO LTD	JPY	732 112 686	0.75	715 000	SUMITOMO RIKO COMPANY LTD	JPY	755 932 759	0.77
230 000	JAC RECRUITMENT CO LTD	JPY	149 579 654	0.15	225 000	SUZUKEN CO LTD	JPY	1 051 384 855	1.07
205 000	JACCS CO LTD	JPY	1 064 715 725	1.09	183 500	TAMRON CO LTD	JPY	977 367 449	1.00
155 000	JSB CO LTD	JPY	389 354 093	0.40	300 000	TAZMO CO	JPY	831 744 742	0.85
205 000	KANRO INC	JPY	426 591 242	0.44	300 000	TEIJIN LTD	JPY	401 337 037	0.41
220 000	KOA CORP	JPY	340 988 016	0.35	99 000	TOKYO OHKA KOGYO CO LTD	JPY	308 486 758	0.32
332 500	KOMEHYO CO LTD	JPY	1 291 764 616	1.32	45 000	TOKYO SEIMITSU CO LTD	JPY	390 618 869	0.40
147 500	KONOSHIMA CHEMICAL CO LTD	JPY	206 314 722	0.21	470 000	TOKYO TATEMONO CO LTD	JPY	994 202 217	1.02
865 000	KOSHIDAKA HOLDINGS CO LTD	JPY	941 547 363	0.96	27 000	TORISHIMA PUMP MFG CO LTD	JPY	60 997 319	0.06
24 200	KROSAKI HARIMA CORP	JPY	284 434 383	0.29	185 000	TOSHIBA MACHINE CO LTD	JPY	640 956 326	0.66
150 000	KURARAY CO LTD	JPY	214 154 013	0.22	147 500	TOTETSU KOGYO CO LTD	JPY	467 830 156	0.48
					115 000	TOWA CORP	JPY	820 625 721	0.84
					114 500	TOYO TANSO CO LTD	JPY	548 701 365	0.56
					224 000	TOYODA GOSEI CO LTD	JPY	593 886 221	0.61
					270 000	TRANSACTION CO LTD	JPY	576 506 031	0.59
					120 000	USEN-NEXT HOLDINGS CO LTD	JPY	483 530 479	0.49

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Japan Small Cap

Securities portfolio at 31/12/2023

Expressed in JPY

Quantity Denomination	Quotation currency	Market value	% of net assets
242 500 WEST HOLDINGS CORP	JPY	748 168 608	0.76
640 000 WORLD HOLDINGS CO LTD	JPY	1 747 801 578	1.79
656 000 YAKUODO HOLDINGS CO LTD	JPY	1 786 679 095	1.83
260 000 YOKOHAMA RUBBER CO LTD	JPY	842 323 615	0.86
Total securities portfolio		91 862 876 309	93.88

BNP PARIBAS FUNDS Latin America Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity Denomination	Quotation currency	Market value	% of net assets	Quantity Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market							
Shares		47 828 820	98.84				
<i>Brazil</i>		<i>26 566 084</i>	<i>54.92</i>				
40 100 AMBEV SA	BRL	113 343	0.23				
66 300 AREZZO INDUSTRIA E COMERCIO	BRL	880 751	1.82				
106 200 AZUL SA	BRL	350 021	0.72				
356 300 B3 SA-BRASIL BOLSA BALCAO	BRL	1 067 227	2.21				
62 600 BANCO DO BRASIL S.A.	BRL	713 812	1.48				
188 580 BB SEGURIDADE PARTICIPACOES	BRL	1 306 348	2.70				
54 000 CENTRAIS ELETRICAS BRASILIER	BRL	471 677	0.97				
58 866 CM HOSPITALAR SA	BRL	169 051	0.35				
111 768 CPFL ENERGIA SA	BRL	886 072	1.83				
77 000 EMBRAER SA	BRL	354 914	0.73				
176 044 EQUATORIAL ENERGIA SA - ORD	BRL	1 294 526	2.68				
89 911 GERDAU SA - PREF	BRL	439 782	0.91				
112 010 GPS PARTICIPACOES E EMPREEND	BRL	434 657	0.90				
500 223 ITAU UNIBANCO HOLDING S-PREF	BRL	3 498 141	7.24				
122 101 LOCALIZA RENT A CAR	BRL	1 598 654	3.30				
52 600 PETRO RIO SA	BRL	498 647	1.03				
468 600 PETROLEO BRASILEIRO PETROBRAS - PREF	BRL	3 592 443	7.43				
169 100 RAIA DROGASIL SA	BRL	1 023 456	2.12				
432 400 RAIZEN SA - PREFERENCE	BRL	358 731	0.74				
56 831 RANDON PARTICIPACOES SA-PREF	BRL	149 752	0.31				
43 100 REDE DOR SAO LUIZ SA	BRL	255 179	0.53				
310 800 RUMO SA	BRL	1 468 391	3.03				
114 600 TRACK & FIELD CO S.A	BRL	354 586	0.73				
369 662 TRES TENTOS AGROINDUSTRIAL	BRL	916 240	1.89				
201 236 VALE SA	BRL	3 198 166	6.62				
27 746 VALE SA - ADR	USD	440 052	0.91				
103 742 VIVARA PARTICIPACOES SA	BRL	731 465	1.51				
<i>Mexico</i>		<i>13 969 370</i>	<i>28.86</i>				
193 378 ALFA S.A.B.-A	MXN	155 757	0.32				
94 818 AMERICA MOVIL SAB DE CV	MXN	88 130	0.18				
90 319 AMERICA MOVIL SAB DE CV	USD	1 672 708	3.46				
26 505 ARCA CONTINENTAL SAB DE CV	MXN	290 194	0.60				
107 759 CEMEX SAB - ADR	USD	835 132	1.73				
149 810 CEMEX SAB - CPO	MXN	116 950	0.24				
10 991 COCA-COLA FEMSA SAB DE CV	MXN	104 474	0.22				
193 378 CONTROLADORA AXTEL SAB DE CV	MXN	2 055	0.00				
393 770 CORP INMOBILIARIA VESTA SAB	MXN	1 567 918	3.24				
187 140 FIBRA UNO ADMINISTRACION SA	MXN	337 823	0.70				
14 526 FOMENTO ECONOMICO MEX - ADR	USD	1 893 464	3.91				
800 FOMENTO ECONOMICO MEXICA-UBD	MXN	10 440	0.02				
14 580 GRUMA S.A.B. - B	MXN	267 880	0.55				
2 845 GRUPO AEROPORTUARIO PAC - ADR	USD	498 501	1.03				
1 100 GRUPO AEROPORTUARIO SURESTE - ADR - B	USD	323 697	0.67				
72 478 GRUPO BIMBO SAB - SERIES A	MXN	367 857	0.76				
310 176 GRUPO FINANCIERO BANORTE - O	MXN	3 127 677	6.46				
8 040 INDUSTRIAS PENOLES SAB DE CV	MXN	117 857	0.24				
88 303 KIMBERLY-CLARK DE MEXICO - A	MXN	199 033	0.41				
70 900 OPERADORA DE SITES MEX - A-1	MXN	100 230	0.21				
62 436 ORBIA ADVANCE CORP SAB DE CV	MXN	138 702	0.29				
4 486 SITIOS LATINOAMERICA SAB DE	MXN	1 836	0.00				
414 325 WALMART DE MEXICO SAB DE CV	MXN	1 751 055	3.62				
				<i>Chile</i>			
				<i>3 092 198</i>			
				<i>6.38</i>			
3 439 900 BANCO DE CHILE	CLP	407 651	0.84				
24 501 700 BANCO SANTANDER CHILE	CLP	1 206 448	2.49				
204 255 CENCOSUD SA	CLP	387 092	0.80				
1 710 913 ENEL AMERICAS SA	CLP	191 019	0.39				
14 945 QUIMICA Y MINERA CHIL - ADR	USD	899 988	1.86				
				<i>United States of America</i>			
				<i>1 571 540</i>			
				<i>3.25</i>			
1 000 MERCADOLIBRE INC	USD	1 571 540	3.25				
				<i>Cayman Islands</i>			
				<i>1 314 654</i>			
				<i>2.72</i>			
169 797 BANCO BTG PACTUAL SA-UNIT	BRL	1 314 654	2.72				
				<i>Peru</i>			
				<i>853 851</i>			
				<i>1.76</i>			
5 695 CREDICORP LTD	USD	853 851	1.76				
				<i>Colombia</i>			
				<i>461 123</i>			
				<i>0.95</i>			
115 400 INTERCONEXION ELECTRICA SA	COP	461 123	0.95				
Floating rate bonds						67 367	0.14
<i>Brazil</i>						<i>67 367</i>	<i>0.14</i>
10 800 VALE DO RIO DOCE 97-29/12/2049 FLAT FRN	BRL	67 367	0.14				
				Other transferable securities			
				1 803			
				0.00			
Warrants, Rights						1 803	0.00
<i>Brazil</i>						<i>1 803</i>	<i>0.00</i>
438 LOCALIZA RENT A CAR SA RTS 05/02/2024	BRL	1 803	0.00				
Total securities portfolio						47 897 990	98.98

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			170 440 232	81.36					
<i>Malaysia</i>									
8 400 000	MALAYSIA INVEST 3.422% 20-30/09/2027	MYR	1 820 750	0.87	19 000 000	Brazil NTN-F 10.000% 14-01/01/2025 FLAT	BRL	3 913 611	1.87
2 500 000	MALAYSIA INVEST 3.447% 21-15/07/2036	MYR	516 155	0.25	55 290 000	Brazil NTN-F 10.000% 16-01/01/2027 FLAT	BRL	11 430 721	5.46
4 060 000	MALAYSIA INVEST 3.465% 20-15/10/2030	MYR	867 659	0.41	6 640 000	Brazil NTN-F 10.000% 18-01/01/2029 FLAT	BRL	1 362 091	0.65
9 040 000	MALAYSIA INVEST 3.726% 19-31/03/2026	MYR	1 978 734	0.94	8 200 000	Brazil NTN-F 10.000% 20-01/01/2031 FLAT	BRL	1 667 109	0.80
7 800 000	MALAYSIA INVEST 4.070% 16-30/09/2026	MYR	1 723 288	0.82	4 400 000	Brazil NTN-F 10.000% 22-01/01/2033 FLAT	BRL	888 249	0.42
6 670 000	MALAYSIA INVEST 4.119% 19-30/11/2034	MYR	1 483 503	0.71	<i>Thailand</i>				
900 000	MALAYSIA INVEST 4.130% 19-09/07/2029	MYR	200 075	0.10	65 450 000	THAILAND GOVERNMENT 1.000% 21-17/06/2027	THB	1 824 104	0.87
2 000 000	MALAYSIA INVEST 4.193% 22-07/10/2032	MYR	447 222	0.21	4 100 000	THAILAND GOVERNMENT 2.000% 21-17/12/2031	THB	114 407	0.05
850 000	MALAYSIA INVEST 4.638% 19-15/11/2049	MYR	194 698	0.09	76 780 000	THAILAND GOVERNMENT 2.125% 16-17/12/2026	THB	2 230 099	1.06
1 480 000	MALAYSIA INVEST 4.943% 13-06/12/2028	MYR	340 121	0.16	27 000 000	THAILAND GOVERNMENT 2.650% 22-17/06/2028	THB	796 967	0.38
5 980 000	MALAYSIAN GOVERNMENT 3.828% 19-05/07/2034	MYR	1 296 213	0.62	8 265 000	THAILAND GOVERNMENT 2.875% 16-17/06/2046	THB	220 894	0.11
9 772 000	MALAYSIAN GOVERNMENT 3.885% 19-15/08/2029	MYR	2 148 550	1.03	31 597 000	THAILAND GOVERNMENT 3.300% 18-17/06/2038	THB	954 375	0.46
9 120 000	MALAYSIAN GOVERNMENT 3.900% 16-30/11/2026	MYR	2 009 146	0.96	45 000 000	THAILAND GOVERNMENT 3.350% 22-17/06/2033	THB	1 388 080	0.66
7 200 000	MALAYSIAN GOVERNMENT 4.065% 20-15/06/2050	MYR	1 541 949	0.74	88 584 000	THAILAND GOVERNMENT 3.400% 15-17/06/2036	THB	2 728 564	1.30
7 328 000	MALAYSIAN GOVERNMENT 4.392% 11-15/04/2026	MYR	1 627 730	0.78	11 130 000	THAILAND GOVERNMENT 3.600% 17-17/06/2067	THB	314 082	0.15
5 860 000	MALAYSIAN GOVERNMENT 4.736% 16-15/03/2046	MYR	1 371 499	0.65	46 000 000	THAILAND GOVERNMENT 3.650% 10-20/06/2031	THB	1 439 492	0.69
2 840 000	MALAYSIAN GOVERNMENT 4.762% 17-07/04/2037	MYR	668 944	0.32	48 430 000	THAILAND GOVERNMENT 3.775% 12-25/06/2032	THB	1 539 443	0.73
<i>United States of America</i>					17 700 000	THAILAND GOVERNMENT 4.000% 15-17/06/2066	THB	537 323	0.26
74 400 000	INT BK RECON&DEV 0.000% 17-13/03/2027	MXN	3 247 951	1.55	5 470 000	THAILAND GOVERNMENT 4.850% 11-17/06/2061	THB	192 913	0.09
10 000 000	INT BK RECON&DEV 0.000% 18-25/05/2033	MXN	244 826	0.12	57 870 000	THAILAND GOVERNMENT 4.875% 09-22/06/2029	THB	1 898 768	0.91
3 700 000	INT BK RECON&DEV 0.000% 22-26/05/2037	BRL	231 350	0.11	16 900 000	THAILAND GOVERNMENT 5.670% 07-13/03/2028	THB	557 822	0.27
60 700 000	INT BK RECON&DEV 5.350% 22-09/02/2029	IDR	3 784 633	1.81	<i>Czech Republic</i>				
910 000 000	INT BK RECON&DEV 6.250% 22-27/04/2026	CLP	1 068 274	0.51	38 200 000	CZECH REPUBLIC 0.250% 17-10/02/2027	CZK	1 523 753	0.73
30 000 000 000	INT BK RECON&DEV 6.250% 23-12/01/2028	IDR	1 949 016	0.93	50 860 000	CZECH REPUBLIC 0.950% 15-15/05/2030	CZK	1 919 924	0.92
8 300 000 000	INT BK RECON&DEV 6.500% 22-08/12/2027	IDR	552 111	0.26	17 700 000	CZECH REPUBLIC 1.000% 15-26/06/2026	CZK	733 632	0.35
43 100 000	INTL FIN CORP 0.000% 17-21/11/2047	MXN	292 203	0.14	37 760 000	CZECH REPUBLIC 1.200% 20-13/03/2031	CZK	1 419 801	0.68
42 000 000	INTL FIN CORP 0.000% 18-22/02/2038	MXN	716 513	0.34	48 700 000	CZECH REPUBLIC 2.000% 17-13/10/2033	CZK	1 864 425	0.89
31 000 000	INTL FIN CORP 0.000% 18-23/03/2038	MXN	510 696	0.24	27 010 000	CZECH REPUBLIC 2.500% 13-25/08/2028	CZK	1 143 987	0.55
110 000 000	INTL FIN CORP 0.000% 22-07/11/2047	MXN	758 424	0.36	28 200 000	CZECH REPUBLIC 2.750% 18-23/07/2029	CZK	1 196 710	0.57
7 300 000 000	INTL FIN CORP 12.000% 22-03/11/2027	COP	1 998 919	0.95	22 000 000	CZECH REPUBLIC 4.200% 06-04/12/2036	CZK	1 020 375	0.49
47 000 000	INTL FIN CORP 7.000% 17-20/07/2027	MXN	2 576 403	1.23	3 800 000	CZECH REPUBLIC 4.850% 07-26/11/2057	CZK	190 481	0.09
28 430 000	INTL FIN CORP 7.750% 18-18/01/2030	MXN	1 575 573	0.75	<i>Indonesia</i>				
<i>South Africa</i>					15 090 000 000	INDONESIA GOVERNMENT 7.125% 21-15/06/2042	IDR	1 015 363	0.48
42 240 000	REPUBLIC OF SOUTH AFRICA 7.000% 10-26/02/2031	ZAR	1 934 300	0.92	1 450 000 000	INDONESIA GOVERNMENT 7.125% 22-15/06/2043	IDR	97 629	0.05
30 740 000	REPUBLIC OF SOUTH AFRICA 8.000% 13-31/01/2030	ZAR	1 546 418	0.74	770 000 000	INDONESIA GOVERNMENT 7.375% 17-15/05/2048	IDR	52 580	0.03
145 470 000	REPUBLIC OF SOUTH AFRICA 8.250% 13-31/03/2032	ZAR	6 945 955	3.32	21 212 000 000	INDONESIA GOVERNMENT 7.500% 16-15/08/2032	IDR	1 458 196	0.70
60 120 000	REPUBLIC OF SOUTH AFRICA 8.500% 13-31/01/2037	ZAR	2 563 120	1.22	8 625 000 000	INDONESIA GOVERNMENT 7.500% 17-15/05/2038	IDR	599 157	0.29
69 900 000	REPUBLIC OF SOUTH AFRICA 8.750% 14-31/01/2044	ZAR	2 832 353	1.35	9 200 000 000	INDONESIA GOVERNMENT 7.500% 19-15/04/2040	IDR	637 804	0.30
28 800 000	REPUBLIC OF SOUTH AFRICA 8.875% 15-28/02/2035	ZAR	1 328 709	0.63	20 685 000 000	INDONESIA GOVERNMENT 8.250% 11-15/06/2032	IDR	1 476 901	0.70
50 800 000	REPUBLIC OF SOUTH AFRICA 9.000% 15-31/01/2040	ZAR	2 164 647	1.03	17 000 000 000	INDONESIA GOVERNMENT 8.250% 15-15/05/2036	IDR	1 244 587	0.59
					28 780 000 000	INDONESIA GOVERNMENT 8.375% 13-15/03/2034	IDR	2 115 877	1.01
					17 500 000 000	INDONESIA GOVERNMENT 8.375% 19-15/04/2039	IDR	1 306 152	0.62

BNP PARIBAS FUNDS Local Emerging Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
<i>Luxembourg</i>					<i>Poland</i>					
13 650 000	EIB 1.000% 21-25/02/2028	PLN	9 693 484	4.63	6 040 000	POLAND GOVERNMENT BOND 1.750% 21-25/04/2032	PLN	3 688 502	1.76	
17 220 000	EIB 2.750% 16-25/08/2026	PLN	2 965 576	1.42	4 489 000	POLAND GOVERNMENT BOND 2.750% 13-25/04/2028	PLN	1 194 824	0.57	
11 500 000	EIB 3.000% 19-25/11/2029	PLN	4 095 821	1.95	1 550 000	POLAND GOVERNMENT BOND 6.000% 22-25/10/2033	PLN	1 046 551	0.50	
<i>Romania</i>					<i>Chile</i>					
7 700 000	ROMANIA 3.250% 20-24/06/2026	RON	6 372 914	3.04	715 000 000	TESORERIA PESOS 4.700% 18-01/09/2030 FLAT	CLP	2 339 784	1.11	
3 500 000	ROMANIA 4.150% 20-24/10/2030	RON	1 600 474	0.76	475 000 000	TESORERIA PESOS 5.100% 19-15/07/2050 FLAT	CLP	800 310	0.38	
2 550 000	ROMANIA 4.150% 20-26/01/2028	RON	690 309	0.33	370 000 000	TESORERIA PESOS 5.300% 23-01/11/2037 FLAT	CLP	541 169	0.26	
1 130 000	ROMANIA 4.250% 21-28/04/2036	RON	526 454	0.25	270 000 000	TESORERIA PESOS 5.800% 23-01/10/2034 FLAT	CLP	421 356	0.20	
3 950 000	ROMANIA 4.750% 19-11/10/2034	RON	207 952	0.10	210 000 000	TESORERIA PESOS 6.000% 23-01/04/2033 FLAT	CLP	321 932	0.15	
3 940 000	ROMANIA 5.000% 18-12/02/2029	RON	773 450	0.37	<i>Philippines</i>					
1 850 000	ROMANIA 5.800% 12-26/07/2027	RON	828 681	0.40	4 340 000 000	ASIAN DEV BANK 10.750% 23-27/01/2026	COP	2 075 467	0.99	
5 890 000	ROMANIA 6.700% 22-25/02/2032	RON	405 944	0.19	2 900 000 000	ASIAN DEV BANK 12.750% 23-03/03/2025	COP	1 119 919	0.53	
<i>Colombia</i>					11 950 000	PHILIPPINES GOVERNMENT 4.875% 22-20/01/2032	PHP	755 130	0.36	
670 000 000	COLOMBIA TES 13.250% 23-09/02/2033	COP	5 908 986	2.84	<i>Kenya</i>					
6 384 800 000	COLOMBIA TES 7.000% 17-30/06/2032	COP	205 363	0.10	288 100 000	KENYA INFRASTRUC 11.750% 19-08/10/2035	KES	1 924 031	0.92	
7 222 300 000	COLOMBIA TES 7.000% 21-26/03/2031	COP	1 378 566	0.66	75 000 000	KENYA INFRASTRUC 17.933% 23-06/05/2030	KES	1 450 350	0.69	
5 385 000 000	COLOMBIA TES 7.250% 19-18/10/2034	COP	1 607 307	0.77	<i>Dominican Republic</i>					
1 865 000 000	COLOMBIA TES 7.250% 20-26/10/2050	COP	1 142 026	0.55	75 350 000	REPUBLIC OF DOMINICAN 11.250% 23-15/09/2035	DOP	1 390 172	0.66	
5 215 000 000	COLOMBIA TES 9.250% 22-28/05/2042	COP	349 459	0.17	<i>Serbia</i>					
<i>Mexico</i>					23 000 000	SERBIA T-BONDS 4.500% 19-11/01/2026	RSD	685 294	0.32	
42 390 000	AMERICA MOVIL SA 9.500% 23-27/01/2031	MXN	5 569 776	2.66	28 360 000	SERBIA T-BONDS 4.500% 20-20/08/2032	RSD	213 603	0.10	
16 900 000	MEXICAN BONOS 7.500% 22-26/05/2033	MXN	2 423 923	1.16	24 700 000	SERBIA T-BONDS 5.875% 18-08/02/2028	RSD	233 205	0.11	
43 000 000	MEXICAN BONOS 7.750% 12-13/11/2042	MXN	906 779	0.43	<i>Turkey</i>					
<i>Hungary</i>					14 800 000	TURKEY GOVERNMENT BOND 17.300% 23-19/07/2028	TRY	500 047	0.24	
115 200 000	HUNGARY GOVERNMENT 3.000% 18-27/10/2038	HUF	5 465 428	2.61	3 650 000	TURKEY GOVERNMENT BOND 17.800% 23-13/07/2033	TRY	403 650	0.19	
418 340 000	REPUBLIC OF HUNGARY 1.000% 19-26/11/2025	HUF	232 437	0.11	<i>Uruguay</i>					
85 150 000	REPUBLIC OF HUNGARY 1.500% 20-22/04/2026	HUF	1 098 439	0.52	17 100 000	URUGUAY 8.500% 17-15/03/2028	UYU	421 134	0.20	
97 800 000	REPUBLIC OF HUNGARY 2.000% 20-23/05/2029	HUF	221 674	0.11	<i>Russia</i>					
109 770 000	REPUBLIC OF HUNGARY 2.250% 21-22/06/2034	HUF	235 553	0.11	54 600 000	RUSSIA-OFZ 7.650% 19-10/04/2030	RUB	201 544	0.10	
362 350 000	REPUBLIC OF HUNGARY 2.750% 17-22/12/2026	HUF	369 386	0.18	<i>Money Market Instruments</i>					
255 900 000	REPUBLIC OF HUNGARY 3.000% 19-21/08/2030	HUF	522 928	0.25	<i>Egypt</i>					
124 190 000	REPUBLIC OF HUNGARY 3.000% 20-25/04/2041	HUF	300 393	0.14	100 000 000	EGYPT T-BILL 0.000% 23-03/12/2024	EGP	2 579 172	1.23	
510 000 000	REPUBLIC OF HUNGARY 3.250% 15-22/10/2031	HUF	1 005 128	0.48	<i>Shares/Units in investment funds</i>					
123 240 000	REPUBLIC OF HUNGARY 6.750% 11-22/10/2028	HUF	579 015	0.28	<i>Luxembourg</i>					
<i>Peru</i>					16 347.00	BNP PARIBAS FUNDS RMB BOND - X CAP	USD	20 472 011	9.76	
1 940 000	PERU B SOBERANO 5.940% 18-12/02/2029	PEN	4 074 210	1.94	1 484.08	BNP PARIBAS INSTICASH USD 1D I VNAV - X CAP	USD	208 760	0.10	
1 300 000	REPUBLIC OF PERU 5.350% 19-12/08/2040	PEN	522 928	0.25	Total securities portfolio					
4 130 000	REPUBLIC OF PERU 5.400% 19-12/08/2034	PEN	300 393	0.14					193 491 415	92.35
2 200 000	REPUBLIC OF PERU 6.150% 17-12/08/2032	PEN	1 005 128	0.48						
1 550 000	REPUBLIC OF PERU 6.350% 16-12/08/2028	PEN	579 015	0.28						
830 000	REPUBLIC OF PERU 6.900% 07-12/08/2037	PEN	427 667	0.20						
3 640 000	REPUBLIC OF PERU 6.950% 08-12/08/2031	PEN	224 919	0.11						
<i>Supranational</i>										
11 300 000	EURO BK RECON&DV 0.000% 22-12/04/2027	TRY	4 054 381	1.94						
490 000 000	EURO BK RECON&DV 0.000% 23-10/11/2030	TRY	163 647	0.08						
21 000 000 000	EURO BK RECON&DV 4.250% 21-07/02/2028	IDR	1 186 259	0.57						
2 300 000	EURO BK RECON&DV 5.680% 22-22/02/2027	PEN	1 276 023	0.61						
12 600 000 000	EURO BK RECON&DV 6.000% 23-17/01/2030	IDR	617 427	0.29						
			811 025	0.39						

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
	Shares		3 814 534	31.46					
<i>United States of America</i>									
96	ADOBE INC	USD	57 274	0.47					
884	ALPHABET INC - A	USD	123 486	1.02					
745	AMAZON.COM INC	USD	113 195	0.93					
874	AMERICAN INTERNATIONAL GROUP	USD	59 214	0.49					
1 075	APPLE INC	USD	206 970	1.71					
1 693	BAKER HUGHES CO	USD	57 867	0.48					
1 884	BANK OF AMERICA CORP	USD	63 434	0.52					
86	BLACKROCK INC	USD	69 815	0.58					
1 084	BOSTON SCIENTIFIC CORP	USD	62 666	0.52					
1 141	BRISTOL-MYERS SQUIBB CO	USD	58 545	0.48					
1 081	COMCAST CORP - A	USD	47 402	0.39					
1 457	CORPORATE OFFICE PROPERTIES	USD	37 343	0.31					
105	COSTCO WHOLESALE CORP	USD	69 308	0.57					
131	ELI LILLY & CO	USD	76 363	0.63					
249	FIRST SOLAR INC	USD	42 898	0.35					
470	GENERAL ELECTRIC CO	USD	59 986	0.49					
1 443	GENERAL MOTORS CO	USD	51 833	0.43					
399	ITT INC	USD	47 609	0.39					
538	MICROSOFT CORP	USD	202 310	1.67					
251	NIKE INC - B	USD	27 251	0.22					
206	NVIDIA CORP	USD	102 015	0.84					
204	PALO ALTO NETWORKS INC	USD	60 156	0.50					
279	SALESFORCE.COM INC	USD	73 416	0.61					
259	SBA COMMUNICATIONS CORP	USD	65 706	0.54					
592	TJX COMPANIES INC	USD	55 536	0.46					
136	TOPBUILD CORP	USD	50 899	0.42					
222	TRANE TECHNOLOGIES PLC	USD	54 146	0.45					
257	UNION PACIFIC CORP	USD	63 124	0.52					
160	UNITEDHEALTH GROUP INC	USD	84 235	0.69					
159	VERTEX PHARMACEUTICALS INC	USD	64 696	0.53					
316	VISA INC - A	USD	82 271	0.68					
560	WALT DISNEY CO	USD	50 562	0.42					
352	WASTE CONNECTIONS INC	USD	52 543	0.43					
<i>United Kingdom</i>									
2 744	ANTOFAGASTA PLC	GBP	58 748	0.48					
489	ASTRAZENECA PLC	GBP	66 076	0.54					
13 775	JD SPORTS FASHION PLC	GBP	29 141	0.24					
188	LINDE PLC	USD	77 213	0.64					
18 975	NATWEST GROUP PLC	GBP	53 070	0.44					
<i>Japan</i>									
800	HITACHI LTD	JPY	57 806	0.48					
1 000	KDDI CORP	JPY	31 840	0.26					
6 700	MITSUBISHI UFJ FINANCIAL GROUP	JPY	57 578	0.47					
700	SONY CORP	JPY	66 572	0.55					
2 900	TOYOTA MOTOR CORP	JPY	53 440	0.44					
<i>France</i>									
857	DANONE	EUR	55 551	0.46					
126	LOREAL	EUR	62 724	0.52					
739	TOTAL SA	EUR	50 286	0.41					
<i>Italy</i>									
8 303	ENEL SPA	EUR	61 727	0.51					
1 742	UNICREDIT SPA	EUR	47 270	0.39					
<i>Ireland</i>									
1 339	EXPERIAN PLC	GBP	54 655	0.45					
311	JAZZ PHARMACEUTICALS PLC	USD	38 253	0.32					
<i>Taiwan</i>									
4 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	77 205	0.64					
<i>Switzerland</i>									
1 058	COCA-COLA HBC AG-DI	GBP	31 088	0.26					
819	STMICROELECTRONICS NV	EUR	40 902	0.34					
<i>Spain</i>									
4 985	IBERDROLA SA	EUR	65 364	0.54					
<i>China</i>									
1 600	TENCENT HOLDINGS LTD	HKD	60 403	0.50					
<i>India</i>									
2 923	HDFC BANK LIMITED	INR	60 002	0.49					
<i>Singapore</i>									
2 200	DBS GROUP HOLDINGS LTD	SGD	55 698	0.46					
<i>Norway</i>									
1 559	EQUINOR ASA	NOK	49 453	0.41					
<i>South Korea</i>									
353	SK HYNIX INC	KRW	38 762	0.32					
<i>Argentina</i>									
1 547	ARCOS DORADOS HOLDINGS INC - A	USD	19 631	0.16					
<i>Greece</i>									
10 900	FF GROUP	EUR	1	0.00					
<i>Russia</i>									
3 969	GAZPROM NEFT - ADR	USD	0	0.00					
566 039	INTER RAO UES PJSC	RUB	0	0.00					
824	MAGNIT PJSC	RUB	0	0.00					
532	MMC NORILSK NICKEL PJSC	RUB	0	0.00					
752	NOVATEK PJSC-SPONS GDR REG S	USD	0	0.00					
58 550	RENAISSANCE INSURANCE GROUP	RUB	0	0.00					
92 682	SBERBANK OF RUSSIA PJSC	RUB	0	0.00					
110 819	SISTEMA PJSC	RUB	0	0.00					
115 686	SURGUTNEFEGAS-PREFERENCE	RUB	0	0.00					
29 277	TATNEFT PJSC	RUB	0	0.00					
50 072 670	VTB BANK PJSC	RUB	1	0.00					
3 478	X 5 RETAIL GROUP NV-REGS GDR	RUB	0	0.00					
<i>Turkey</i>									
1	TURKIYE SINAI KALKINMA BANK	TRY	0	0.00					
<i>The Netherlands</i>									
4 105	YANDEX NV - A	USD	0	0.00					
<i>Guernsey Island</i>									
19 865	ETALON GROUP-GDR REGS - W/I	USD	0	0.00					
<i>Cyprus</i>									
6 157	GLOBALTRA-SPONS GDR REGS	USD	0	0.00					
3 812	OZON HOLDINGS PLC - ADR	USD	0	0.00					
775	TCS GROUP HOLDING-GDR REG S	RUB	0	0.00					
Bonds					3 232 345	26.63			
<i>France</i>									
2 350 000	CAISSE AMORT DET 0.375% 20-23/09/2025	USD	2 188 561	18.03					
<i>United States of America</i>									
1 131 378	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	923 985	7.61					

BNP PARIBAS FUNDS Multi-Asset Opportunities

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Russia</i>		<i>119 799</i>	<i>0.99</i>
115 000	RUSSIA 12.750% 98-24/06/2028	USD	115 000	0.95
1 300 000	RUSSIA-OFZ 7.250% 18-10/05/2034	RUB	4 799	0.04
	To be Announced ("TBA") Mortgage Backed Securities		1 218 375	10.04
	<i>United States of America</i>		<i>1 218 375</i>	<i>10.04</i>
1 200 000	FNCL 6 1/11 6.000% 11-25/09/2038	USD	1 218 375	10.04
	Other transferable securities		0	0.00
	Shares		0	0.00
	<i>Russia</i>		<i>0</i>	<i>0.00</i>
50 724	ALROSA PJSC	RUB	0	0.00
106 988	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	0	0.00
537	POLYUS PJSC	RUB	0	0.00
6 130	VK IPJSC	USD	0	0.00
	Money Market Instruments		3 265 060	26.90
	<i>United States of America</i>		<i>3 265 060</i>	<i>26.90</i>
2 200 000	FHLB DISCOUNT NT 0.000% 23- 15/03/2024	USD	2 176 500	17.93
1 100 000	US TREASURY BILL 0.000% 23- 14/03/2024	USD	1 088 560	8.97
	Shares/Units in investment funds		1 135 150	9.35
	<i>Ireland</i>		<i>575 107</i>	<i>4.74</i>
12 424.00	ISHARES EMERGING MARKETS LOCAL GOVERNMENT USD - USD ETF	USD	575 107	4.74
	<i>France</i>		<i>355 715</i>	<i>2.93</i>
5.00	OFI PRECIOUS METALS-XL	EUR	355 715	2.93
	<i>Luxembourg</i>		<i>204 328</i>	<i>1.68</i>
2.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	204 328	1.68
	Total securities portfolio		12 665 464	104.38

BNP PARIBAS FUNDS Multi-Asset Thematic

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
	Bonds		4 985 079	3.11
	<i>United States of America</i>		<i>4 985 079</i>	<i>3.11</i>
6 742 792	US TREASURY INFL IX N/B 0.750% 12-15/02/2042	USD	4 985 079	3.11
Shares/Units in investment funds				
	<i>Luxembourg</i>		<i>130 511 991</i>	<i>81.54</i>
157.00	AMSELECT DPAM EMERGING BOND LOCAL CCY - X CAP	USD	15 206 193	9.50
56.66	BNP PARIBAS EASY ECPI CIRCULAR ECO LEADERS - TRACK X CAP	EUR	9 919 985	6.20
52.10	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - TRACK X DIS	EUR	7 047 505	4.40
49.25	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY - TRACK X CAP	EUR	4 670 532	2.92
51.81	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - TRACK X CAP	EUR	5 120 212	3.20
22 032.82	BNP PARIBAS FUNDS AQUA - X CAP	EUR	5 430 869	3.39
42 125.45	BNP PARIBAS FUNDS DISRUPTIVE TECHNOLOGY - X CAP	EUR	7 991 198	4.99
1 287.32	BNP PARIBAS FUNDS ENERGY TRANSITION - X CAP	EUR	1 705 587	1.07
65.50	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X DIS	EUR	7 023 447	4.39
292.21	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	26 930 022	16.82
41 595.99	BNP PARIBAS FUNDS HEALTH CARE INNOVATORS - X CAP	EUR	5 503 565	3.44
39 735.18	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	6 550 742	4.09
11 576.02	BNP PARIBAS FUNDS SMART FOOD - X CAP	EUR	1 617 054	1.01
199.73	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	19 111 939	11.94
70.88	BNP PARIBAS FUNDS SUSTAINABLE ASIAN CITIES BOND - X CAP	USD	6 683 141	4.18
	<i>France</i>		<i>10 308 011</i>	<i>6.44</i>
230.30	BNP PARIBAS MOIS ISR - 1 CAP	EUR	5 424 120	3.39
41.47	OFI ENERGY STRAT MET-IEUR	EUR	1 618 955	1.01
51.37	OFI PRECIOUS METALS-XL	EUR	3 264 936	2.04
	<i>United Kingdom</i>		<i>9 719 585</i>	<i>6.07</i>
9 862 420.00	SEQUOIA ECONOMIC INFRASTRUCTURE INCOME FUND LIMITED - ORD NPV	GBP	9 719 585	6.07
	<i>Ireland</i>		<i>3 134 487</i>	<i>1.96</i>
104 257.00	VANECK SEMICONDUCTOR ETF	EUR	3 134 487	1.96
Total securities portfolio			158 659 153	99.12

BNP PARIBAS FUNDS Nordic Small Cap

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares			131 341 000	97.12						
<i>Sweden</i>					<i>Norway</i>					
76 800	ADDTECH AB-B	SEK	1 527 377	1.13	168 046	ATEA ASA	NOK	1 935 334	1.43	
37 927	AF POYRY AB	SEK	475 940	0.35	142 349	AUSTEVOLL SEAFOOD ASA	NOK	940 873	0.70	
125 036	AMBEA AB	SEK	590 783	0.44	70 844	BONHEUR ASA	NOK	1 528 212	1.13	
52 968	AVANZA BANK HOLDING AB	SEK	1 110 984	0.82	49 904	BORREGAARD ASA	NOK	762 450	0.56	
47 183	AXFOOD AB	SEK	1 157 059	0.86	358 359	ELKEM ASA	NOK	675 926	0.50	
34 849	BEIJER ALMA AB	SEK	594 773	0.44	224 106	EUROPRIS ASA	NOK	1 533 194	1.13	
178 500	BILLERUDKORSNAS AB	SEK	1 641 895	1.21	417 628	HOEGH AUTOLINERS ASA	NOK	3 434 165	2.55	
281 900	BONE SUPPORT AB	SEK	4 765 647	3.53	97 950	NORDIC SEMICONDUCTOR ASA	NOK	1 100 120	0.81	
25 000	BUFAB HOLDING AB	SEK	867 730	0.64	140 000	PROTECTOR FORSIKRING ASA	NOK	2 246 290	1.66	
9 500	CAMURUS AB	SEK	459 106	0.34	88 995	SALMAR ASA	NOK	4 515 394	3.35	
209 219	CASTELLUM AB	SEK	2 693 113	1.99	19 000	SCHIBSTED ASA - B	NOK	468 458	0.35	
20 000	CATENA AB	SEK	846 890	0.63	193 391	SPAREBANK 1 SMN	NOK	2 444 431	1.81	
141 400	CLAS OHLSON AB - B	SEK	2 006 845	1.48	153 250	SPAREBANK 1 SR BANK ASA	NOK	1 760 835	1.30	
186 500	DIOS FASTIGHETER AB	SEK	1 450 788	1.07	340 200	SPAREBANKEN VEST	NOK	3 317 545	2.45	
186 747	ELECTROLUX PROFESSIONAL AB-B	SEK	922 622	0.68	201 101	STOREBRAND ASA	NOK	1 614 042	1.19	
181 500	ELEKTA AB - B	SEK	1 342 114	0.99	327 545	WALLENIUS WILHELMSEN ASA	NOK	2 598 521	1.92	
404 700	FASTIGHETS AB BALDER-B	SEK	2 599 968	1.92	223 217	ZALARIS ASA	NOK	927 211	0.69	
627 197	GAPWAVES AB	SEK	1 253 549	0.93	<i>Denmark</i>					
43 202	GETINGE AB - B	SEK	870 443	0.64	26 480	ALK-ABELLO A/S	DKK	359 482	0.27	
156 169	GRANGES AB	SEK	1 627 272	1.20	399 700	ALM. BRAND A/S	DKK	639 666	0.47	
139 744	HANZA AB	SEK	1 070 753	0.79	25 700	FLSMIDTH & CO A/S	DKK	990 139	0.73	
124 428	HEXATRONIC GROUP AB	SEK	305 356	0.23	52 225	ISS A/S	DKK	903 396	0.67	
138 519	HEXPOL AB	SEK	1 518 016	1.12	18 100	JYSKE BANK - REG	DKK	1 175 175	0.87	
7 525	HMS NETWORKS AB	SEK	336 217	0.25	160 700	MATAS A/S	DKK	2 487 713	1.84	
175 631	HUSQVARNA AB - B	SEK	1 309 127	0.97	27 825	NKT A/S	DKK	1 731 189	1.28	
54 000	INWIDO AB	SEK	655 810	0.48	19 300	NTG NORDIC TRANSPORT GROUP A	DKK	761 173	0.56	
65 612	JOHN MATTSON FASTIGHETSFORET	SEK	335 354	0.25	25 771	PER AARSLEFF A/S - B	DKK	1 114 909	0.82	
78 500	LAGERCANTZ GROUP AB - B	SEK	952 648	0.70	10 500	SCHOUW & CO	DKK	778 920	0.58	
79 600	LINDAB INTERNATIONAL AB	SEK	1 423 612	1.05	9 340	SOLAR A/S - B	DKK	582 611	0.43	
27 800	LOOMIS AB	SEK	668 249	0.49	213 000	SPAR NORD BANK A/S	DKK	3 045 898	2.25	
56 917	MEKONOMEN AB	SEK	559 328	0.41	70 510	SYDBANK A/S	DKK	2 777 060	2.05	
11 566	MIPS AB	SEK	378 694	0.28	33 050	ZEALAND PHARMA A/S	DKK	1 654 595	1.22	
396 262	MUNTERS GROUP AB	SEK	5 819 791	4.31	<i>Finland</i>					
73 650	MYCRONIC AB	SEK	1 901 371	1.41	32 900	CARGOTEC OYJ - B	EUR	1 733 830	1.28	
118 837	NCAB GROUP AB	SEK	781 928	0.58	91 900	KEMIRA OYJ	EUR	1 543 001	1.14	
164 350	NCC AB - B	SEK	1 854 243	1.37	102 100	OUTOTEC OYJ	EUR	936 257	0.69	
41 850	NOTE AB	SEK	558 251	0.41	55 074	TIETO OYJ	EUR	1 186 294	0.88	
95 821	NP3 FASTIGHETER AB	SEK	2 005 506	1.48	86 200	WARTSILA OYJ ABP	EUR	1 131 375	0.84	
100 672	NYFOSA AB	SEK	866 778	0.64	Other transferable securities					
260 014	OX2 AB	SEK	1 281 093	0.95					767 823	0.57
124 382	PEAB AB	SEK	637 971	0.47	Shares				767 823	0.57
449 600	SCANDIC HOTELS GROUP AB - W/I	SEK	1 874 730	1.39	<i>Norway</i>					
18 125	SDIPTTECH AB - B	SEK	439 266	0.32	10 441	NOVEIDA AS	NOK	767 823	0.57	
454 800	SECURITAS AB - B	SEK	4 027 324	2.99	<i>Denmark</i>					
380 000	SINCH AB	SEK	1 280 377	0.95	101 328	SJAEALSO GRUPPEN	DKK	0	0.00	
219 000	SSAB AB - B	SEK	1 516 328	1.12	Total securities portfolio					
143 142	SWEDISH ORPHAN BIOVITRUM AB	SEK	3 433 094	2.54					132 108 823	97.69
120 000	TELE2 AB - B	SEK	932 836	0.69						
39 199	THULE GROUP AB/THE	SEK	966 551	0.71						
347 000	TOBII DYNAXOX AB	SEK	1 312 257	0.97						
126 350	TRELLEBORG AB - B	SEK	3 831 642	2.84						
287 276	VICORE PHARMA HOLDING AB	SEK	365 917	0.27						

BNP PARIBAS FUNDS RMB Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds					179 996 300				98.06
<i>China</i>					<i>167 026 129</i>				<i>90.99</i>
10 000 000	AGRICUL DEV BANK 2.250% 20-22/04/2025	CNY	1 409 386	0.77	10 000 000	CHINA GOVERNMENT BOND 3.730% 20-25/05/2070	CNY	1 698 165	0.93
15 000 000	AGRICUL DEV BANK 2.500% 23-24/03/2025	CNY	2 122 268	1.16	20 000 000	CHINA GOVERNMENT BOND 3.810% 20-14/09/2050	CNY	3 294 478	1.79
15 000 000	AGRICUL DEV BANK 2.960% 20-17/04/2030	CNY	2 152 418	1.17	20 000 000	CHINA GOVERNMENT BOND 4.000% 19-24/06/2069	CNY	3 592 625	1.96
30 000 000	AGRICUL DEV BANK 2.990% 21-11/08/2026	CNY	4 293 478	2.34	15 000 000	CHINA GOVERNMENT BOND 4.080% 18-22/10/2048	CNY	2 559 991	1.39
30 000 000	AGRICUL DEV BANK 3.060% 22-06/06/2032	CNY	4 324 877	2.36	20 000 000	EXP - IMP BK CHINA 3.330% 16-22/02/2026	CNY	2 875 497	1.57
20 000 000	AGRICUL DEV BANK 3.330% 16-06/01/2026	CNY	2 876 726	1.57	30 000 000	EXP-IMP BK CHINA 2.820% 22-17/06/2027	CNY	4 282 463	2.33
30 000 000	AGRICUL DEV BANK 3.520% 21-24/05/2031	CNY	4 464 924	2.43	30 000 000	EXP-IMP BK CHINA 2.870% 23-06/02/2028	CNY	4 289 548	2.34
10 000 000	AGRICUL DEV BANK 3.580% 16-22/04/2026	CNY	1 448 163	0.79	20 000 000	EXP-IMP BK CHINA 3.180% 16-05/09/2026	CNY	2 878 711	1.57
30 000 000	AGRICUL DEV BANK 3.630% 19-19/07/2026	CNY	4 364 254	2.38	30 000 000	EXP-IMP BK CHINA 3.180% 22-11/03/2032	CNY	4 361 437	2.38
30 000 000	CHINA DEV BANK 2.770% 22-24/10/2032	CNY	4 236 310	2.31	20 000 000	EXP-IMP BK CHINA 3.220% 21-14/05/2026	CNY	2 873 215	1.57
40 000 000	CHINA DEV BANK 3.000% 22-17/01/2032	CNY	5 742 347	3.13	35 000 000	EXP-IMP BK CHINA 3.230% 20-23/03/2030	CNY	5 089 424	2.77
30 000 000	CHINA DEV BANK 3.050% 16-25/08/2026	CNY	4 303 778	2.34	10 000 000	EXP-IMP BK CHINA 3.870% 15-14/09/2025	CNY	1 445 630	0.79
30 000 000	CHINA DEV BANK 3.070% 20-10/03/2030	CNY	4 333 071	2.36	<i>South Korea</i>				
40 000 000	CHINA DEV BANK 3.180% 16-05/04/2026	CNY	5 745 782	3.12	33 000 000	EXP-IMP BK KOREA 2.800% 21-03/03/2024	CNY	4 646 600	2.53
30 000 000	CHINA DEV BANK 3.300% 21-03/03/2026	CNY	4 317 885	2.35	<i>Germany</i>				
20 000 000	CHINA DEV BANK 3.480% 19-08/01/2029	CNY	2 942 201	1.60	10 000 000	KFW 2.700% 21-25/03/2024	CNY	1 407 455	0.77
5 000 000	CHINA DEV BANK 3.490% 21-08/11/2041	CNY	765 341	0.42	14 000 000	KFW 2.750% 22-03/03/2025	CNY	1 977 663	1.08
20 000 000	CHINA DEV BANK 3.660% 21-01/03/2031	CNY	2 993 968	1.63	<i>Philippines</i>				
30 000 000	CHINA DEV BANK 3.680% 19-26/02/2026	CNY	4 348 959	2.37	23 000 000	ASIAN DEV BANK 2.900% 19-05/03/2024	CNY	3 243 042	1.77
20 000 000	CHINA DEV BANK 3.700% 20-20/10/2030	CNY	2 998 790	1.63	<i>Hong Kong</i>				
5 000 000	CHINA DEV BANK 3.740% 15-10/09/2025	CNY	721 679	0.39	10 000 000	ICBC FIN LEASE 3.950% 19-04/03/2024	CNY	1 413 075	0.77
15 000 000	CHINA DEV BANK 3.800% 16-25/01/2036	CNY	2 324 594	1.27	<i>United States of America</i>				
10 000 000	CHINA DEV BANK 3.900% 20-03/08/2040	CNY	1 596 456	0.87	2 000 000	INT BK RECON&DEV 3.050% 22-16/03/2024	CNY	282 336	0.15
40 000 000	CHINA DEV BANK 4.040% 17-10/04/2027	CNY	5 924 593	3.22	Total securities portfolio				
20 000 000	CHINA GOVERNMENT BOND 2.370% 22-20/01/2027	CNY	2 823 245	1.54				179 996 300	98.06
40 000 000	CHINA GOVERNMENT BOND 2.400% 23-15/07/2028	CNY	5 644 369	3.08					
20 000 000	CHINA GOVERNMENT BOND 2.480% 22-15/04/2027	CNY	2 829 550	1.54					
10 000 000	CHINA GOVERNMENT BOND 2.500% 22-25/07/2027	CNY	1 416 711	0.77					
10 000 000	CHINA GOVERNMENT BOND 2.620% 23-15/04/2028	CNY	1 424 576	0.78					
10 000 000	CHINA GOVERNMENT BOND 2.680% 20-21/05/2030	CNY	1 421 712	0.77					
20 000 000	CHINA GOVERNMENT BOND 2.750% 22-15/06/2029	CNY	2 859 538	1.56					
25 000 000	CHINA GOVERNMENT BOND 2.750% 22-17/02/2032	CNY	3 564 733	1.94					
20 000 000	CHINA GOVERNMENT BOND 2.800% 22-24/03/2029	CNY	2 866 258	1.56					
40 000 000	CHINA GOVERNMENT BOND 2.850% 20-04/06/2027	CNY	5 731 202	3.12					
10 000 000	CHINA GOVERNMENT BOND 2.910% 21-14/10/2028	CNY	1 443 134	0.79					
50 000 000	CHINA GOVERNMENT BOND 3.020% 21-27/05/2031	CNY	7 274 343	3.95					
5 000 000	CHINA GOVERNMENT BOND 3.270% 16-22/08/2046	CNY	750 499	0.41					
15 000 000	CHINA GOVERNMENT BOND 3.320% 22-15/04/2052	CNY	2 285 553	1.25					
20 000 000	CHINA GOVERNMENT BOND 3.390% 20-16/03/2050	CNY	3 070 655	1.67					
10 000 000	CHINA GOVERNMENT BOND 3.720% 21-12/04/2051	CNY	1 626 619	0.89					

BNP PARIBAS FUNDS Russia Equity (NAV suspended)

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					Money Market Instruments				
Shares									
<i>The Netherlands</i>					<i>Germany</i>				
471 261	VEON LTD	USD	8 404 329	14.50	17 000 000	GERMAN T-BILL 0.000% 23-21/02/2024	EUR	16 914 491	29.17
675 047	YANDEX NV - A	USD	1	0.00				16 914 491	29.17
92 153	YANDEX NV - A	RUB	0	0.00	<i>France</i>				
<i>Ukraine</i>					12 000 000	FRENCH BTF 0.000% 23-21/02/2024	EUR	11 939 281	20.60
1 453 125	MHP SA - GDR REGS	USD	4 038 468	6.97	<i>The Netherlands</i>				
<i>Kazakhstan</i>					12 000 000	DUTCH TREASURY CERT 0.000% 23-28/02/2024	EUR	11 932 720	20.59
79 151	NAC KAZATOMPROM JSC-GDR	USD	2 930 590	5.06	Total securities portfolio				
<i>Russia</i>								56 159 998	96.89
4 597 144	AEROFLOT RUSSIAN AIRLINES	RUB	0	0.00					
897 339	GAZPROM NEFT PJSC	RUB	0	0.00					
13 452 511	GAZPROM PJSC	RUB	0	0.00					
660 834	GLOBALTRUCK MANAGEMENT PJSC	RUB	0	0.00					
89 592 201	INTER RAO UES PJSC	RUB	1	0.00					
54	LUGA ABRASIVE PLANT-BRD	USD	0	0.00					
244 986	LUKOIL PJSC	RUB	0	0.00					
1 764 580	MOSCOW EXCHANGE MICEX-RTS PJ	RUB	0	0.00					
160 199	NOVATEK PJSC	RUB	0	0.00					
23 676	NOVATEK PJSC-SPONS GDR REG S	USD	0	0.00					
5 800 653	NOVOLIPETSK STEEL OAO	RUB	0	0.00					
11 709 669	RENAISSANCE INSURANCE GROUP	RUB	0	0.00					
1 710 000	ROSNEFT OIL CO PJSC	RUB	0	0.00					
17 331 201	SBERBANK OF RUSSIA PJSC	RUB	0	0.00					
113 830 389	SEGEZHA GROUP PJSC	RUB	1	0.00					
40 768 756	SISTEMA PJSC	RUB	0	0.00					
1 173 880	SPB EXCHANGE PJSC	RUB	0	0.00					
7 278 905	TATNEFT PJSC	RUB	0	0.00					
186	TRANSNEFT PJSC	RUB	0	0.00					
811 940	UNITED CO RUSAL INTERNATIONAL	RUB	0	0.00					
10 290 823 737	VTB BANK PJSC	RUB	104	0.00					
416 484	X 5 RETAIL GROUP NV-REGS GDR	USD	0	0.00					
140 048	X 5 RETAIL GROUP NV-REGS GDR	RUB	0	0.00					
<i>Luxembourg</i>									
18 885 158	NOVOROSSIYSK COMMERCIAL SEA	RUB	0	0.00					
5 803 450	OKEY GROUP SA - GDR REG	USD	5	0.00					
<i>Cyprus</i>									
351 590	CIAN PLC-ADR	USD	0	0.00					
2 657 727	GLOBAL PORTS INV-REGS W/I	USD	2	0.00					
1 250 939	GLOBALTRA-SPONS GDR REGS	USD	1	0.00					
1 210 869	OZON HOLDINGS PLC - ADR	USD	1	0.00					
557 502	TCS GROUP HOLDING -REG S	USD	1	0.00					
158 494	TCS GROUP HOLDING-GDR REG S	RUB	0	0.00					
<i>Guernsey Island</i>									
510 880	ETALON GROUP-GDR REGS - W/I	USD	0	0.00					
Other transferable securities									
Shares									
<i>Russia</i>									
14 892 463	ALROSA PJSC	RUB	0	0.00					
8 297 135	MAGNITOGORSK IRON & STEEL WORKS PJSC	RUB	0	0.00					
1 709 408	VK IPJSC	USD	2	0.00					

BNP PARIBAS FUNDS SMaRT Food

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares										
<i>United States of America</i>										
277 839	ABBOTT LABORATORIES	USD	27 684 551	2.53	287 514	CHRISTIAN HANSEN HOLDING A/S	DKK	21 837 727	2.00	
249 546	AGCO CORP	USD	27 427 131	2.51	830 200	SAKATA SEED CORP	JPY	20 889 892	1.91	
461 097	BALL CORP	USD	24 009 686	2.19	457 681	LENZING AG	EUR	16 270 560	1.49	
691 344	DARLING INGREDIENTS INC	USD	31 192 310	2.85	701 104	JERONIMO MARTINS	EUR	16 153 436	1.48	
241 221	DEXCOM INC	USD	27 097 374	2.48	35 703 600	PUREGOLD PRICE CLUB INC	PHP	15 703 565	1.43	
154 172	ECOLAB INC	USD	27 682 991	2.53	12 714 000	VITASOY INTERNATIONAL HOLDINGS	HKD	11 475 226	1.05	
1 443 836	GRAPHIC PACKAGING HOLDING CO	USD	32 218 854	2.94	Total securities portfolio					
298 566	INTERNATIONAL FLAVORS & FRAGRANCES	USD	21 884 659	2.00					1 080 704 593	98.74
407 957	MCCORMICK & CO-NON VTG SHRS	USD	25 268 110	2.31						
165 184	MIDDLEBY CORP	USD	22 007 088	2.01						
907 914	RAYONIER INC	USD	27 459 744	2.51						
539 136	SONOCO PRODUCTS CO	USD	27 267 939	2.49						
398 750	TRIMBLE INC	USD	19 203 820	1.75						
120 277	VALMONT INDUSTRIES	USD	25 425 141	2.32						
348 443	WESTROCK CO	USD	13 096 776	1.20						
<i>Ireland</i>										
2 533 348	DOLE PLC	USD	28 185 260	2.58						
1 425 695	GLANBIA PLC	EUR	21 257 112	1.94						
511 023	KERRY GROUP PLC - A	EUR	40 197 068	3.66						
669 544	SMURFIT KAPPA GROUP PLC	EUR	24 023 239	2.19						
<i>Switzerland</i>										
270 836	DSM-FIRMENICH AG	EUR	24 916 912	2.28						
184 126	NESTLE SA-REG	CHF	19 311 742	1.76						
398 093	SGS SA-REG	CHF	31 061 274	2.84						
1 165 056	SIG COMBIBLOC GROUP AG	CHF	24 248 503	2.22						
<i>United Kingdom</i>										
2 565 044	CNH INDUSTRIAL NV	USD	28 282 475	2.58						
1 032 120	COMPASS GROUP PLC	GBP	25 560 320	2.34						
378 188	UNILEVER PLC	EUR	16 572 198	1.51						
<i>Germany</i>										
838 730	GEA GROUP AG	EUR	31 611 734	2.89						
696 993	HELLOFRESH SE	EUR	9 973 970	0.91						
217 291	SYMRISE AG	EUR	21 650 875	1.98						
<i>Norway</i>										
1 541 373	BORREGAARD ASA	NOK	23 549 613	2.15						
6 900 976	LEROY SEAFOOD GROUP ASA	NOK	25 737 562	2.35						
<i>The Netherlands</i>										
1 165 396	CORBION NV	EUR	22 585 374	2.06						
1 017 738	KONINKLIJKE AHOLD DELHAIZE	EUR	26 476 454	2.42						
<i>France</i>										
585 345	DANONE	EUR	34 348 044	3.14						
<i>Faeroe Islands</i>										
712 473	BAKKA Frost P/F	NOK	33 786 659	3.09						
<i>India</i>										
5 137 783	DABUR INDIA LTD	INR	31 152 831	2.85						
<i>Canada</i>										
402 462	CANADIAN PACIFIC KANSAS CITY	CAD	28 967 538	2.65						
<i>Australia</i>										
3 093 915	BRAMBLES LTD	AUD	25 991 256	2.37						

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets	Quantity Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market							
Bonds							
				161 154 919 81.29			
<i>France</i>							
				<i>70 180 782 35.41</i>			
100 000	EUR	65 836	0.03	300 000	EUR	229 299	0.12
1 000 000	EUR	890 360	0.45	200 000	EUR	186 836	0.09
500 000	EUR	512 694	0.26	800 000	EUR	755 622	0.38
1 200 000	EUR	1 307 412	0.66	<i>Spain</i>			
2 800 000	EUR	2 534 383	1.28	<i>21 808 723 10.99</i>			
600 000	EUR	542 634	0.27	1 000 000	EUR	898 688	0.45
500 000	EUR	455 810	0.23	500 000	EUR	517 916	0.26
400 000	EUR	404 112	0.20	3 600 000	EUR	3 468 320	1.75
3 300 000	EUR	3 415 621	1.72	200 000	EUR	162 743	0.08
500 000	EUR	524 539	0.26	2 100 000	EUR	1 990 398	1.00
2 000 000	EUR	2 062 060	1.04	500 000	EUR	447 988	0.23
600 000	EUR	567 109	0.29	200 000	EUR	206 619	0.10
500 000	EUR	413 173	0.21	500 000	EUR	414 189	0.21
100 000	EUR	84 253	0.04	5 000 000	EUR	4 981 926	2.51
300 000	EUR	274 510	0.14	1 200 000	EUR	1 230 086	0.62
100 000	EUR	97 095	0.05	1 200 000	EUR	996 483	0.50
600 000	EUR	604 455	0.30	1 499 000	EUR	1 412 568	0.71
800 000	EUR	807 900	0.41	600 000	EUR	611 717	0.31
1 500 000	EUR	1 529 437	0.77	1 400 000	EUR	1 344 912	0.68
2 900 000	USD	2 587 464	1.31	3 000 000	EUR	3 124 170	1.58
3 600 000	EUR	3 376 193	1.70	<i>Belgium</i>			
2 000 000	EUR	2 042 590	1.03	<i>14 824 591 7.48</i>			
900 000	EUR	943 991	0.48	1 100 000	EUR	833 667	0.42
7 200 000	EUR	6 713 921	3.40	200 000	EUR	181 770	0.09
400 000	EUR	416 066	0.21	4 300 000	EUR	3 653 452	1.84
3 000 000	EUR	2 705 285	1.36	1 800 000	EUR	1 720 073	0.87
1 500 000	EUR	1 394 715	0.70	2 500 000	EUR	2 375 963	1.20
500 000	EUR	511 706	0.26	951 000	EUR	933 901	0.47
400 000	EUR	410 678	0.21	1 800 000	EUR	1 562 725	0.79
1 500 000	EUR	1 331 211	0.67	500 000	EUR	547 397	0.28
900 000	EUR	919 061	0.46	1 800 000	EUR	1 752 357	0.88
900 000	EUR	874 339	0.44	1 200 000	EUR	1 263 286	0.64
3 700 000	EUR	3 049 141	1.54	<i>Germany</i>			
4 200 000	EUR	3 751 727	1.89	<i>14 293 590 7.20</i>			
5 100 000	EUR	4 179 534	2.11	2 200 000	EUR	1 940 742	0.98
1 800 000	EUR	1 826 546	0.92	500 000	EUR	503 432	0.25
4 500 000	EUR	4 445 646	2.24	707 000	EUR	730 405	0.37
2 900 000	EUR	2 497 572	1.26	2 800 000	EUR	2 217 318	1.12
700 000	EUR	670 426	0.34	800 000	EUR	581 074	0.29
900 000	EUR	931 196	0.47	2 700 000	EUR	2 585 748	1.30
6 800 000	EUR	6 336 624	3.21	1 200 000	EUR	1 231 195	0.62
				<i>Italy</i>			
				<i>13 697 532 6.93</i>			
				3 000 000	EUR	2 401 696	1.21
				349 000	EUR	359 360	0.18
				7 100 000	EUR	6 376 918	3.23

BNP PARIBAS FUNDS Social Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
600 000	CASSA DEPOSITI E 2.125% 19-21/03/2026	EUR	586 424	0.30					
3 064 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	3 280 982	1.66					
800 000	TELECOM ITALIA 1.625% 21-18/01/2029	EUR	692 152	0.35					
	<i>The Netherlands</i>		<i>6 166 758</i>	<i>3.10</i>					
645 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	659 019	0.33					
1 300 000	BNG BANK NV 3.250% 23-29/08/2033	EUR	1 357 150	0.68					
3 000 000	BNG BANK NV 3.500% 23-19/05/2028	USD	2 655 123	1.34					
1 800 000	NED WATERSCHAPBK 0.250% 22-19/01/2032	EUR	1 495 466	0.75					
	<i>United States of America</i>		<i>5 102 024</i>	<i>2.57</i>					
1 900 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	1 545 336	0.78					
4 100 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	3 556 688	1.79					
	<i>Chile</i>		<i>4 735 377</i>	<i>2.39</i>					
4 300 000	CHILE 0.100% 21-26/01/2027	EUR	3 898 122	1.97					
1 500 000	CHILE 1.250% 21-22/01/2051	EUR	837 255	0.42					
	<i>United Kingdom</i>		<i>3 850 460</i>	<i>1.94</i>					
2 600 000	MOTABILITY OPS 0.125% 21-20/07/2028	EUR	2 284 536	1.15					
1 529 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	1 565 924	0.79					
	<i>Slovenia</i>		<i>3 122 207</i>	<i>1.58</i>					
3 800 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	3 122 207	1.58					
	<i>South Korea</i>		<i>2 419 235</i>	<i>1.22</i>					
1 500 000	KHFC 1.963% 22-19/07/2026	EUR	1 456 395	0.73					
932 000	KHFC 4.082% 23-25/09/2027	EUR	962 840	0.49					
	<i>Finland</i>		<i>953 640</i>	<i>0.48</i>					
1 300 000	KUNTARAHOITUS 0.050% 20-10/09/2035	EUR	953 640	0.48					
	Floating rate bonds		25 176 907	12.71					
	<i>France</i>		<i>8 889 944</i>	<i>4.49</i>					
800 000	BPCE 23-01/06/2033 FRN	EUR	844 853	0.43					
700 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	722 812	0.36					
2 200 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	2 217 003	1.12					
2 600 000	CREDIT MUTUEL ARKEA 20-11/06/2029 FRN	EUR	2 356 201	1.19					
3 000 000	SOCIETE GENERALE 21-02/12/2027 FRN	EUR	2 749 075	1.39					
	<i>United Kingdom</i>		<i>3 476 382</i>	<i>1.75</i>					
800 000	NATWEST GROUP 21-26/02/2030 FRN	EUR	688 115	0.35					
1 199 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	1 233 093	0.62					
1 600 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	1 555 174	0.78					
	<i>United States of America</i>		<i>3 043 599</i>	<i>1.54</i>					
3 500 000	MORGAN STANLEY 20-21/10/2025 FRN	USD	3 043 599	1.54					
	<i>Spain</i>		<i>2 918 188</i>	<i>1.48</i>					
1 300 000	CAIXABANK 21-26/05/2028 FRN	EUR	1 183 772	0.60					
1 700 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 734 416	0.88					
	<i>Ireland</i>		<i>2 873 572</i>	<i>1.45</i>					
3 000 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 873 572	1.45					
	<i>Italy</i>		<i>2 500 746</i>	<i>1.26</i>					
938 000	CREDITO EMILIANO 23-26/03/2030 FRN	EUR	967 318	0.49					
864 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	898 153	0.45					
618 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	635 275	0.32					
	<i>The Netherlands</i>		<i>1 474 476</i>	<i>0.74</i>					
1 700 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 474 476	0.74					
	Shares/Units in investment funds							6 037 690	3.05
	<i>France</i>							<i>6 037 690</i>	<i>3.05</i>
5 337.24	BNP PARIBAS MOIS - ISR - X CAP	EUR						6 037 690	3.05
	Total securities portfolio							192 369 516	97.05

BNP PARIBAS FUNDS Sustainable Asia ex-Japan Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
Shares			272 020 366	96.21
<i>China</i>				
320 000	ALIBABA GROUP HOLDING LTD	HKD	3 087 197	1.09
357 750	BAIDU INC - A	HKD	5 343 485	1.89
144 500	BYD CO LTD-H	HKD	3 984 013	1.41
537 000	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	2 519 864	0.89
1 040 000	CHINA MENGNIU DAIRY CO	HKD	2 804 086	0.99
48 114 000	CHINA TOWER CORP LTD-H	HKD	5 056 967	1.79
135 021	CONTEMPORARY AMPEREX TECHN-A	CNY	3 112 060	1.10
15 421	KWEICHOW MOUTAI CO LTD - A	CNY	3 755 610	1.33
319 700	NETEASE INC	HKD	5 771 480	2.04
903 000	PING AN INSURANCE GROUP CO - H	HKD	4 089 487	1.45
479 094	TENCENT HOLDINGS LTD	HKD	18 086 744	6.40
236 900	TRIP.COM GROUP LTD	HKD	8 494 529	3.00
<i>South Korea</i>				
175 434	KT CORP	KRW	4 686 263	1.66
40 659	LG ELECTRONICS INC	KRW	3 213 091	1.14
10 778	LG ENERGY SOLUTION	KRW	3 578 414	1.27
459 963	SAMSUNG ELECTRONICS CO LTD	KRW	28 028 789	9.90
10 011	SAMSUNG SDI CO LTD	KRW	3 670 237	1.30
88 239	SK HYNIX INC	KRW	9 689 220	3.43
<i>India</i>				
485 123	BHARTI AIRTEL LTD	INR	6 020 570	2.13
630 888	HDFC BANK LIMITED	INR	12 950 635	4.58
186 845	HINDUSTAN UNILEVER LTD	INR	5 984 954	2.12
769 728	JUBILANT FOODWORKS LTD	INR	5 228 085	1.85
249 237	MAHINDRA & MAHINDRA LTD	INR	5 181 992	1.83
15 684	NESTLE INDIA LTD	INR	5 009 621	1.77
289 252	RELIANCE INDUSTRIES LTD	INR	8 989 440	3.18
<i>Taiwan</i>				
1 160 760	CHAILEASE HOLDING CO LTD	TWD	7 299 320	2.58
1 460 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	28 179 703	9.96
85 000	WIWYNN CORP	TWD	5 057 199	1.79
<i>Singapore</i>				
579 000	DBS GROUP HOLDINGS LTD	SGD	14 658 793	5.18
1 694 617	SATS LTD	SGD	3 530 653	1.25
<i>Hong Kong</i>				
1 348 400	AIA GROUP LTD	HKD	11 765 919	4.16
451 500	TECHTRONIC INDUSTRIES CO LTD	HKD	5 388 139	1.91
<i>Thailand</i>				
2 287 900	AIRPORTS OF THAILAND PCL-FOR	THB	4 023 003	1.42
5 264 900	BANGKOK DUSIT MED SERVICE - F	THB	4 202 112	1.49
26 920 200	WHA CORP PCL-FOREIGN	THB	3 943 277	1.39
<i>Switzerland</i>				
76 761	ABB INDIA LTD	INR	4 313 773	1.53
<i>Ireland</i>				
29 280	PINDUODUO INC - ADR	USD	4 283 957	1.52
<i>United States of America</i>				
83 222	YUM CHINA HOLDINGS INC	USD	3 531 109	1.25
<i>Malaysia</i>				
3 351 200	PRESS METAL ALUMINIUM HOLDIN	MYR	3 506 576	1.24
Total securities portfolio			272 020 366	96.21

BNP PARIBAS FUNDS Sustainable Asian Cities Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds									
<i>South Korea</i>									
1 500 000	EXP-IMP BK KOREA 5.125% 23-11/01/2033	USD	1 559 100	1.93	800 000	10 RENEW PW SUB 4.500% 21-14/07/2028	USD	710 880	0.88
1 200 000	KHFC 4.625% 23-24/02/2028	USD	1 196 640	1.48	1 800 000	ADANI GREEN/PR 6.250% 19-10/12/2024	USD	1 775 250	2.20
700 000	KHFC 4.625% 23-24/02/2033	USD	683 564	0.85	2 103 000	ADANI RENEW ENER 4.625% 19-15/10/2039	USD	1 640 340	2.04
2 500 000	KODIT GLB 2023-1 4.954% 23-25/05/2026	USD	2 494 725	3.10	1 700 000	SHRIRAM TRANSPOR 4.400% 21-13/03/2024	USD	1 684 700	2.09
1 100 000	LG CHEM LTD 1.375% 21-07/07/2026	USD	1 002 221	1.24	1 000 000	ULTRATECH CEMENT 2.800% 21-16/02/2031	USD	848 970	1.05
3 500 000	SHINHAN FINL GRP 5.000% 23-24/07/2028	USD	3 494 574	4.34	<i>British Virgin Islands</i>				
1 000 000	SK BROADBAND CO 4.875% 23-28/06/2028	USD	999 880	1.24	1 800 000	MIDEA INVST DEV 2.880% 22-24/02/2027	USD	1 690 362	2.10
2 071 000	SK ON CO LTD 5.375% 23-11/05/2026	USD	2 084 420	2.59	1 116 000	TSMC GLOBAL LTD 0.750% 20-28/09/2025	USD	1 037 768	1.29
<i>Indonesia</i>									
2 000 000	BANK MANDIRI PT 2.000% 21-19/04/2026	USD	1 858 750	2.31	2 000 000	TSMC GLOBAL LTD 1.375% 20-28/09/2030	USD	1 618 660	2.01
500 000	BANK RAKYAT INDO 3.950% 19-28/03/2024	USD	497 275	0.62	<i>Malaysia</i>				
2 100 000	PERTAMINA GEOTHE 5.150% 23-27/04/2028	USD	2 103 938	2.61	1 600 000	AXIATA SPV2 4.357% 16-24/03/2026	USD	1 575 296	1.95
1 700 000	SBSN INDO III 2.300% 20-23/06/2025	USD	1 633 700	2.03	750 000	MY WAKALA SUKUK 2.070% 21-28/04/2031	USD	645 863	0.80
3 400 000	SBSN INDO III 3.550% 21-09/06/2051	USD	2 724 250	3.38	<i>Philippines</i>				
2 200 000	SBSN INDO III 5.600% 23-15/11/2033	USD	2 340 492	2.90	1 750 000	BANK PHILIPP ISL 2.500% 19-10/09/2024	USD	1 701 875	2.11
1 200 000	TOWER BERSAMA IN 2.800% 21-02/05/2027	USD	1 095 000	1.36	<i>Mauritius</i>				
<i>Hong Kong</i>									
1 500 000	CHINA WATER AFF 4.850% 21-18/05/2026	USD	1 275 000	1.58	1 700 000	GREENKO SOLAR 5.950% 19-29/07/2026	USD	1 651 125	2.05
550 000	CHN MERCH BK/HK 1.200% 20-10/09/2025	USD	515 779	0.64	<i>United Arab Emirates</i>				
500 000	HONG KONG 4.000% 23-07/06/2028	USD	499 936	0.62	1 423 000	MASDAR ABU 4.875% 23-25/07/2033	USD	1 403 434	1.74
1 000 000	HONG KONG 4.250% 23-07/06/2026	USD	998 105	1.24	<i>Australia</i>				
1 400 000	HONG KONG 5.250% 23-11/01/2053	USD	1 572 912	1.95	1 000 000	CHN CONST BK/SYD 4.500% 23-31/05/2026	USD	993 740	1.23
1 500 000	HYSAN MTN LTD 2.82% 19-04/09/2029	USD	1 302 521	1.62	<i>Singapore</i>				
1 350 000	MTR CORP LTD 1.625% 20-19/08/2030	USD	1 130 027	1.40	500 000	BANK OF CHINA/SG 3.250% 22-28/04/2025	USD	488 790	0.61
725 000	VANKE REAL ESTAT 3.150% 19-12/05/2025	USD	592 688	0.74	Floating rate bonds				
450 000	YUEXIU REIT MTN 2.650% 21-02/02/2026	USD	385 791	0.48	<i>Singapore</i>				
<i>China</i>									
2 600 000	ALIBABA GROUP 2.700% 21-09/02/2041	USD	1 770 990	2.20	2 000 000	GLP PTE LTD 21-31/12/2061 FRN	USD	626 505	0.78
600 000	BAIDU INC 1.625% 21-23/02/2027	USD	542 568	0.67	3 500 000	UNITED OVERSEAS 21-14/10/2031 FRN	USD	3 189 792	3.96
2 000 000	BAIDU INC 2.375% 21-23/08/2031	USD	1 644 020	2.04	<i>Hong Kong</i>				
550 000	CHN CONST BK/HK 1.250% 20-04/08/2025	USD	518 507	0.64	3 000 000	BANK OF COMM/HK 23-30/08/2026 FRN	USD	2 995 080	3.72
800 000	LENOVO GROUP LTD 3.421% 20-02/11/2030	USD	705 008	0.87	<i>South Korea</i>				
700 000	LENOVO GROUP LTD 6.536% 22-27/07/2032	USD	746 410	0.93	2 000 000	SHINHAN BANK 23-26/10/2028 FRN	USD	2 008 125	2.49
1 000 000	LONGFOR HOLDINGS 3.950% 19-16/09/2029	USD	460 000	0.57	<i>United Kingdom</i>				
1 800 000	LONGFOR PROPRTI 4.500% 18-16/01/2028	USD	945 000	1.17	1 000 000	CHN MERCH BK/LN 23-13/06/2026 FRN	USD	998 250	1.24
1 000 000	SF HLD INV 2021 2.375% 21-17/11/2026	USD	926 850	1.15	<i>Luxembourg</i>				
<i>Cayman Islands</i>									
1 000 000	CHINA OVERSEA FI 6.375% 13-29/10/2043	USD	970 110	1.20	6 173.66	BNP PARIBAS INSTCASH USD 1D 1 VNAV - X CAP	USD	868 422	1.08
3 800 000	HK LAND FINANCE 5.250% 23-14/07/2033	USD	3 789 304	4.69	Total securities portfolio				
1 000 000	LINK FIN CAYM 09 2.750% 22-19/01/2032	USD	840 468	1.04					
1 700 000	LINK FIN CAYM 09 2.875% 16-21/07/2026	USD	1 620 663	2.01					
						Shares/Units in investment funds		868 422	1.08
								868 422	1.08
								868 422	1.08

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			1 161 381 960	62.18					
<i>France</i>									
1 400 000	ACCOR 1.750% 19-04/02/2026	EUR	1 344 924	0.07	1 931 000	RCI BANQUE 0.500% 22-14/07/2025	EUR	1 842 357	0.10
10 100 000	AGENCE FRANCAISE 0.000% 20-25/03/2025	EUR	9 709 830	0.52	4 000 000	RCI BANQUE 2.000% 19-11/07/2024	EUR	3 956 974	0.21
4 500 000	AIR FRANCE-KLM 7.250% 23-31/05/2026	EUR	4 794 455	0.26	4 239 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	4 345 318	0.23
21 700 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.010% 21-07/03/2025	EUR	20 784 936	1.11	2 039 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	2 143 120	0.11
6 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 3.000% 14-21/05/2024	EUR	5 970 986	0.32	5 000 000	RENAULT 1.250% 19-24/06/2025	EUR	4 792 493	0.26
20 000 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	19 419 962	1.04	800 000	RTE RESEAU DE TR 1.625% 14-08/10/2024	EUR	785 303	0.04
800 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	792 310	0.04	2 000 000	SCHNEIDER ELEC 3.375% 23-06/04/2025	EUR	2 000 438	0.11
20 400 000	BPCE 0.625% 19-26/09/2024	EUR	19 905 745	1.07	5 300 000	SOCIETE GENERALE 3.000% 22-28/10/2025	EUR	5 308 904	0.28
2 400 000	BPCE 1.000% 19-01/04/2025	EUR	2 325 087	0.12	6 800 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	7 035 703	0.38
2 400 000	BPCE SFH 0.125% 20-31/03/2025	EUR	2 307 997	0.12	11 400 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	11 679 480	0.63
16 300 000	BPCE SFH 1.750% 14-27/06/2024	EUR	16 142 790	0.86	11 300 000	UNEDIC 2.375% 14-25/05/2024	EUR	11 226 144	0.60
15 089 000	CAISSE AMORT DET 2.375% 13-25/01/2024	EUR	15 075 726	0.81	7 500 000	URW 0.625% 20-04/05/2027	EUR	6 857 739	0.37
20 600 000	CAISSE FR DE FINANCEMENT 0.010% 20-07/05/2025	EUR	19 730 618	1.06	1 800 000	URW 4.125% 23-11/12/2030	EUR	1 852 429	0.10
17 600 000	CAISSE FR DE FINANCEMENT 0.375% 17-11/05/2024	EUR	17 382 068	0.93	7 400 000	VALEO SA 1.500% 18-18/06/2025	EUR	7 135 619	0.38
7 200 000	CARMILA SA 5.500% 23-09/10/2028	EUR	7 465 658	0.40	10 000 000	VALEO SA 3.250% 14-22/01/2024	EUR	9 985 275	0.53
10 700 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	10 181 888	0.55	<i>The Netherlands</i>				
10 000 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	9 894 137	0.53	2 362 000	ABN AMRO BANK NV 2.375% 14-23/01/2024	EUR	2 359 874	0.13
1 000 000	CIE DE ST GOBAIN 0.625% 19-15/03/2024	EUR	993 156	0.05	18 000 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	18 062 017	0.97
5 500 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	5 353 558	0.29	4 792 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	4 808 558	0.26
1 800 000	CIE FIN FONCIER 0.050% 20-16/04/2024	EUR	1 780 544	0.10	6 000 000	AHOLD DELHAIZE 0.875% 17-19/09/2024	EUR	5 874 635	0.31
5 100 000	CIE FIN FONCIER 0.375% 17-11/12/2024	EUR	4 954 124	0.27	4 412 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	4 368 831	0.23
1 800 000	COVIVIO 4.625% 23-05/06/2032	EUR	1 866 120	0.10	12 986 000	CONTI-GUMMI FIN 1.125% 20-25/09/2024	EUR	12 716 916	0.68
11 900 000	CREDIT AGRICOLE COV BOND 4.000% 10-16/07/2025	EUR	12 061 020	0.65	3 800 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	3 862 211	0.21
3 700 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	3 627 192	0.19	13 800 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	13 481 357	0.72
3 500 000	CREDIT AGRICOLE SA 2.800% 15-16/10/2025	EUR	3 436 032	0.18	15 211 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	13 959 506	0.75
16 100 000	CREDIT MUTUEL - CIC 0.250% 19-30/04/2024	EUR	15 911 754	0.85	8 700 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	8 688 675	0.47
10 000 000	CREDIT MUTUEL ARKEA 1.250% 17-31/05/2024	EUR	9 882 928	0.53	15 600 000	MERCEDES-BENZ IN 3.400% 23-13/04/2025	EUR	15 571 893	0.83
3 200 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	3 209 731	0.17	9 386 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	9 482 303	0.51
24 100 000	DEXIA CREDIT LOCAL 1.250% 14-26/11/2024	EUR	23 642 477	1.27	4 500 000	NN BANK NV 0.250% 19-27/02/2024	EUR	4 473 253	0.24
3 200 000	EDENRED 3.625% 23-13/12/2026	EUR	3 241 754	0.17	5 765 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	5 307 926	0.28
9 200 000	ELEC DE FRANCE 4.000% 10-12/11/2025	EUR	9 348 193	0.50	<i>Spain</i>				
5 000 000	ELEC DE FRANCE 4.375% 22-12/10/2029	EUR	5 288 536	0.28	15 700 000	ADIF ALTA VELOCI 3.500% 14-27/05/2024	EUR	15 660 567	0.84
7 800 000	ELEC DE FRANCE 4.625% 09-11/09/2024	EUR	7 835 985	0.42	8 300 000	AMADEUS IT GROUP 2.500% 20-20/05/2024	EUR	8 246 769	0.44
4 400 000	FAURECIA 2.375% 19-15/06/2027	EUR	4 144 962	0.22	9 700 000	ARVAL SERVICE 0.000% 21-01/10/2025	EUR	9 119 638	0.49
10 425 000	FAURECIA 2.625% 18-15/06/2025	EUR	10 213 970	0.55	6 000 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	5 809 784	0.31
1 400 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	1 235 183	0.07	6 900 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	6 974 681	0.37
8 600 000	HOLDING DINFRA 2.250% 14-24/03/2025	EUR	8 420 703	0.45	3 000 000	BANKIA 1.000% 19-25/06/2024	EUR	2 955 720	0.16
10 000 000	JCDECAUX SA 2.000% 20-24/10/2024	EUR	9 833 947	0.53	11 700 000	BANKINTER SA 0.875% 19-05/03/2024	EUR	11 633 334	0.62
7 600 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	7 427 324	0.40	3 100 000	BANKINTER SA 0.875% 19-08/07/2026	EUR	2 912 520	0.16
14 400 000	KERING 3.750% 23-05/09/2025	EUR	14 503 297	0.78	2 800 000	CAIXABANK 1.125% 17-17/05/2024	EUR	2 769 055	0.15
2 000 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 690 547	0.09	7 500 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	6 860 984	0.37
500 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	454 862	0.02	6 400 000	CELLNEX FINANCE 2.250% 22-12/04/2026	EUR	6 211 693	0.33
10 100 000	LA POSTE SA 2.750% 12-26/11/2024	EUR	9 993 417	0.53	300 000	INMOBILIARIA COL 1.625% 17-28/11/2025	EUR	289 917	0.02
4 300 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	4 449 634	0.24	15 200 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	14 689 928	0.79
3 600 000	MERCIALYS 4.625% 20-07/07/2027	EUR	3 544 192	0.19	1 400 000	MAPFRE 2.875% 22-13/04/2030	EUR	1 276 289	0.07
4 486 000	PEUGEOT 2.000% 17-23/03/2024	EUR	4 463 687	0.24	150 000	MERLIN PROPERTIES 1.750% 17-26/05/2025	EUR	145 653	0.01
					7 200 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	6 923 468	0.37

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>					<i>United Kingdom</i>				
			<i>93 287 166</i>	<i>5.00</i>				<i>38 276 733</i>	<i>2.05</i>
20 000 000	ABBVIE INC 1.250% 20-01/06/2024	EUR	19 771 657	1.06	13 000 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	12 458 021	0.67
9 900 000	AT&T INC 2.400% 14-15/03/2024	EUR	9 861 347	0.53	5 446 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	5 601 801	0.30
15 000 000	BANK OF AMERICA CORP 2.375% 14-19/06/2024	EUR	14 885 018	0.80	10 283 000	LLOYDS BANK PLC 3.250% 23-02/02/2026	EUR	10 329 252	0.55
5 389 000	BOOKING HLDS INC 0.100% 21-08/03/2025	EUR	5 178 442	0.28	4 486 000	NATIONWIDE BUILDING SOCIETY 4.500% 23-01/11/2026	EUR	4 624 394	0.25
5 000 000	FORD MOTOR CREDIT 1.744% 20-19/07/2024	EUR	4 923 373	0.26	5 069 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	5 263 265	0.28
5 000 000	FORD MOTOR CREDIT 3.021% 19-06/03/2024	EUR	4 980 042	0.27	<i>Japan</i>				
5 011 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	5 238 617	0.28	5 789 000	MITSUBISHI UFJ FINANCE 0.339% 19-19/07/2024	EUR	5 673 979	0.30
10 209 000	IBM CORP 3.375% 23-06/02/2027	EUR	10 328 096	0.55	1 000 000	NTT FINANCE 0.010% 21-03/03/2025	EUR	959 415	0.05
7 800 000	PRICELINE GROUP 2.375% 14-23/09/2024	EUR	7 710 595	0.41	9 523 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	8 964 392	0.48
10 700 000	TOYOTA MOTOR CREDIT 0.625% 17-21/11/2024	EUR	10 409 979	0.56	21 500 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	21 013 467	1.12
<i>Germany</i>					<i>Finland</i>				
			<i>76 438 430</i>	<i>4.10</i>				<i>32 893 554</i>	<i>1.75</i>
46 400 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	44 604 319	2.38	15 236 000	NORDEA KIINNI 2.625% 22-01/12/2025	EUR	15 159 107	0.81
5 000 000	COMMERZBANK AG 1.125% 17-19/09/2025	EUR	4 812 699	0.26	5 726 000	NORDIC INVESTMENT BANK 0.125% 16-10/06/2024	EUR	5 629 860	0.30
3 590 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	3 670 119	0.20	5 000 000	OP CORPORATE BK 0.375% 19-19/06/2024	EUR	4 913 752	0.26
4 000 000	DT LUFTHANSA AG 2.000% 21-14/07/2024	EUR	3 930 407	0.21	1 187 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	1 180 374	0.06
3 100 000	DT LUFTHANSA AG 3.000% 20-29/05/2026	EUR	3 011 210	0.16	2 055 000	OP MORTGAGE BANK 0.250% 17-13/03/2024	EUR	2 039 657	0.11
3 354 000	FRESENIUS SE & C 1.875% 22-24/05/2025	EUR	3 278 677	0.18	3 929 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	3 970 804	0.21
4 100 000	SCHAEFFLER AG 2.750% 20-12/10/2025	EUR	4 016 246	0.22	<i>South Korea</i>				
8 800 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	9 114 753	0.49				<i>18 822 834</i>	<i>1.01</i>
<i>Italy</i>					<i>Portugal</i>				
			<i>57 940 734</i>	<i>3.10</i>				<i>16 635 448</i>	<i>0.89</i>
1 640 000	ACEA SPA 0.000% 21-28/09/2025	EUR	1 544 395	0.08	10 000 000	BANCO SANTANDER TOTTA 0.875% 17-25/04/2024	EUR	9 899 591	0.53
797 000	ASSICURAZIONI 3.875% 19-29/01/2029	EUR	802 367	0.04	6 900 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	6 735 857	0.36
2 900 000	CASS RISP PARMA 0.250% 16-30/09/2024	EUR	2 825 679	0.15	<i>Belgium</i>				
1 000 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	887 619	0.05				<i>13 726 062</i>	<i>0.73</i>
5 600 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	5 650 072	0.30	6 900 000	BELFIUS BANK SA 1.000% 17-26/10/2024	EUR	6 733 946	0.36
287 000	INTESA SANPAOLO 1.375% 17-18/01/2024	EUR	286 614	0.02	7 100 000	BELFIUS BANK SA 3.125% 16-11/05/2026	EUR	6 992 116	0.37
250 000	INTESA SANPAOLO 2.855% 15-23/04/2025	EUR	247 168	0.01	<i>Australia</i>				
7 515 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	7 619 698	0.41				<i>12 237 072</i>	<i>0.65</i>
4 649 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	4 816 585	0.26	5 902 000	AUST & NZ BANK 0.250% 22-17/03/2025	EUR	5 686 592	0.30
100 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	95 330	0.01	4 000 000	COMMONWEALTH BANK OF AUSTRALIA 0.375% 17-11/04/2024	EUR	3 959 717	0.21
2 300 000	MEDIOBANCA SPA 1.125% 18-12/08/2024	EUR	2 261 683	0.12	2 686 000	TOYOTA FIN AUSTR 0.064% 22-13/01/2025	EUR	2 590 763	0.14
25 328 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	24 426 917	1.30	<i>Norway</i>				
2 186 000	TIM SPA 4.000% 19-11/04/2024	EUR	2 173 371	0.12				<i>11 263 893</i>	<i>0.60</i>
2 414 000	UNICREDIT SPA 0.500% 19-09/04/2025	EUR	2 318 825	0.12	10 703 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	11 263 893	0.60
2 000 000	UNIONE DI BANCHE 2.625% 19-20/06/2024	EUR	1 984 411	0.11	<i>Ireland</i>				
<i>Sweden</i>								<i>8 596 944</i>	<i>0.46</i>
			<i>52 191 800</i>	<i>2.79</i>	9 400 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	8 596 944	0.46
14 001 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	13 594 495	0.73	<i>Denmark</i>				
13 419 000	SVENSKA HANDELSBANKEN 3.875% 23-10/05/2027	EUR	13 689 126	0.73				<i>5 183 352</i>	<i>0.28</i>
10 000 000	VOLVO TREAS AB 0.000% 21-09/05/2024	EUR	9 854 204	0.53	5 164 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	5 183 352	0.28
3 000 000	VOLVO TREAS AB 0.625% 22-14/02/2025	EUR	2 899 565	0.16	5 000 000	SLOVAKIA GOVERNMENT 0.250% 20-14/05/2025	EUR	4 793 488	0.26
4 310 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	4 184 069	0.22	Floating rate bonds				
2 916 000	VOLVO TREAS AB 2.625% 22-20/02/2026	EUR	2 880 246	0.15				473 430 813	25.35
5 071 000	VOLVO TREAS AB 3.500% 23-17/11/2025	EUR	5 090 095	0.27	<i>France</i>				
								<i>118 048 933</i>	<i>6.32</i>
					1 800 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	1 747 730	0.09
					7 900 000	BPCE 20-15/09/2027 FRN	EUR	7 283 298	0.39
					1 200 000	BPCE 23-01/06/2033 FRN	EUR	1 267 279	0.07
					5 600 000	CNP ASSURANCES 15-10/06/2047 FRN	EUR	5 625 550	0.30
					7 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	6 063 353	0.32
					8 000 000	CREDIT AGRICOLE ASSURANCES 16-27/09/2048 FRN	EUR	8 062 516	0.43

BNP PARIBAS FUNDS Sustainable Enhanced Bond 12M

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
5 000 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	4 821 846	0.26	2 000 000	UNICREDIT SPA 19-20/02/2029 FRN	EUR	1 997 573	0.11	
13 100 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	13 201 248	0.71	5 600 000	UNICREDIT SPA 19-25/06/2025 FRN	EUR	5 516 420	0.30	
9 900 000	CREDIT MUTUEL ARKEA 17-25/10/2029 FRN	EUR	9 634 381	0.52	3 000 000	UNIONE DI BANCHE 19-04/03/2029 FRN	EUR	3 001 626	0.16	
2 800 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	2 449 552	0.13	<i>Belgium</i>					
1 600 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	1 743 858	0.09	4 100 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	3 928 110	0.21	
10 900 000	LA BANQUE POSTALE 20-17/06/2026 FRN	EUR	10 407 447	0.56	16 600 000	KBC GROUP NV 22-29/06/2025 FRN	EUR	16 474 156	0.88	
10 500 000	LA BANQUE POSTALE 20-26/01/2031 FRN	EUR	9 771 202	0.52	10 600 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	10 709 044	0.57	
3 000 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	2 635 600	0.14	<i>Ireland</i>					
3 700 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	3 870 511	0.21	5 900 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	5 656 118	0.30	
15 000 000	LA POSTE 18-31/12/2049 FRN	EUR	14 370 750	0.77	5 078 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	4 656 920	0.25	
800 000	ORANGE 19-31/12/2049 FRN	EUR	776 481	0.04	6 995 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	6 993 481	0.37	
5 000 000	RCI BANQUE 19-18/02/2030 FRN	EUR	4 822 372	0.26	2 523 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	2 344 980	0.13	
5 000 000	SOCIETE GENERALE 20-24/11/2030 FRN	EUR	4 687 870	0.25	5 566 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	5 411 601	0.29	
4 600 000	SOCIETE GENERALE 23-21/11/2031 FRN	EUR	4 806 089	0.26	4 351 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	4 641 866	0.25	
<i>Spain</i>					<i>Norway</i>					
16 200 000	BANCO BILBAO VIZCAYA ARGENTARIA 19-22/02/2029 FRN	EUR	16 139 534	0.86	16 673 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	16 712 907	0.89	
12 500 000	BANCO SANTANDER 23-16/01/2025 FRN	EUR	12 532 447	0.67	<i>Australia</i>					
8 900 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	9 115 888	0.49	10 000 000	AUST & NZ BANK 19-21/11/2029 FRN	EUR	9 653 643	0.52	
14 000 000	BANKIA 19-15/02/2029 FRN	EUR	13 980 330	0.75	5 000 000	COM BK AUSTRALIA 17-03/10/2029 FRN	EUR	4 874 588	0.26	
4 600 000	CAIXABANK 22-13/04/2026 FRN	EUR	4 475 184	0.24	<i>Sweden</i>					
15 300 000	MAPFRE 17-31/03/2047 FRN	EUR	15 035 037	0.80	13 109 000	NORDEA BANK AB 23-10/02/2026 FRN	EUR	13 068 589	0.70	
<i>The Netherlands</i>					<i>United States of America</i>					
6 100 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	6 313 130	0.34	9 521 000	BANK OF AMERICA CORP 17-07/02/2025 FRN	EUR	9 496 166	0.51	
4 200 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	4 143 042	0.22	2 000 000	BANK OF AMERICA CORP 21-24/08/2025 FRN	EUR	2 008 328	0.11	
4 200 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	3 944 724	0.21	<i>Japan</i>					
4 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	3 635 013	0.19	11 511 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	11 407 869	0.61	
7 500 000	ING GROEP NV 17-15/02/2029 FRN	EUR	7 475 652	0.40	<i>Portugal</i>					
1 000 000	ING GROEP NV 17-26/09/2029 FRN	EUR	974 616	0.05	1 000 000	EDP SA 21-02/08/2081 FRN	EUR	928 546	0.05	
100 000	ING GROEP NV 21-09/06/2032 FRN	EUR	89 790	0.00	8 200 000	EDP SA 21-14/03/2082 FRN	EUR	7 351 731	0.39	
17 900 000	ING GROEP NV 21-29/11/2025 FRN	EUR	17 279 619	0.93	<i>Finland</i>					
3 700 000	TELEFONICA EUROP 19-31/12/2049 FRN	EUR	3 671 455	0.20	1 700 000	NORDEA BANK 19-27/06/2029 FRN	EUR	1 663 378	0.09	
3 400 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	3 131 651	0.17	1 000 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	955 102	0.05	
5 200 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	5 342 851	0.29	Money Market Instruments					
11 844 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	11 468 687	0.61	<i>France</i>					
<i>United Kingdom</i>					10 000 000	FRENCH BTF 0.000% 23-21/02/2024	EUR	9 949 400	0.53	
3 904 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	3 912 843	0.21	10 400 000	UNEDIC 0.125% 17-25/11/2024 NEUMTN	EUR	10 085 278	0.54	
5 000 000	NATWEST MARKETS 23-13/01/2026 FRN	EUR	5 037 391	0.27	<i>Spain</i>					
7 600 000	ROYAL BANK OF SCOTLAND 18-04/03/2025 FRN	EUR	7 566 947	0.41	10 000 000	LETRAS 0.000% 23-08/03/2024	EUR	9 933 600	0.53	
17 000 000	ROYAL BANK OF SCOTLAND 19-15/11/2025 FRN	EUR	16 523 721	0.88	Shares/Units in investment funds					
9 161 000	SANTANDER UK GRP 20-28/02/2025 FRN	EUR	9 106 375	0.49	<i>France</i>					
<i>Italy</i>					124 800.59	BNP PARIBAS MOIS - ISR - X CAP	EUR	141 179 133	7.55	
3 950 000	ASSICURAZIONI GENERALI 15-27/10/2047 FRN	EUR	4 093 463	0.22	Total securities portfolio					
500 000	ASSICURAZIONI GENERALI 16-08/06/2048 FRN	EUR	513 633	0.03					1 805 960 184	96.68
3 670 000	ENEL SPA 21-31/12/2061 FRN	EUR	3 199 232	0.17						
6 920 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	7 156 376	0.38						
2 000 000	INTESA SANPAOLO 23-17/03/2025 FRN	EUR	2 002 200	0.11						
4 000 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	4 221 709	0.23						
3 742 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	3 846 598	0.21						

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			303 785 951	80.79					
<i>France</i>									
1 800 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 863 066	0.50	500 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	437 476	0.12
1 900 000	BNP PARIBAS 1.000% 17-29/11/2024	EUR	1 844 896	0.49	500 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	451 577	0.12
600 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	625 300	0.17	800 000	SNCF RESEAU 2.250% 17-20/12/2047	EUR	642 402	0.17
1 800 000	BPCE 3.500% 23-25/01/2028	EUR	1 818 865	0.48	1 900 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	1 946 580	0.52
3 300 000	BPCE SFH 0.125% 21-03/12/2030	EUR	2 750 807	0.73	1 500 000	SOCIETE NATIONAL 0.875% 20-28/02/2051	EUR	777 277	0.21
1 600 000	BPCE SFH 0.750% 18-27/11/2026	EUR	1 511 576	0.40	2 100 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	1 746 767	0.46
800 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	815 700	0.22	1 400 000	UNEDIC 0.100% 20-25/11/2026	EUR	1 304 599	0.35
3 400 000	CAISSE FR DE FINANCEMENT 0.010% 21-27/04/2029	EUR	2 938 204	0.78	<i>Spain</i>				
2 700 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	2 517 721	0.67	2 600 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	2 118 142	0.56
1 300 000	CAISSE FR DE FINANCEMENT 3.125% 22-16/11/2027	EUR	1 318 173	0.35	700 000	ARVAL SERVICE 4.250% 23-11/11/2025	EUR	707 576	0.19
400 000	CAPGEMINI SE 1.625% 20-15/04/2026	EUR	387 084	0.10	2 802 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	2 488 712	0.66
1 500 000	CARMILA SA 5.500% 23-09/10/2028	EUR	1 555 345	0.41	1 780 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	1 776 350	0.47
900 000	CARREFOUR BANQUE 0.107% 21-14/06/2025	EUR	856 421	0.23	2 709 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	2 427 198	0.65
500 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	519 667	0.14	1 400 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	1 401 476	0.37
700 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	741 728	0.20	1 200 000	CELLNEX FINANCE 1.000% 21-15/09/2027	EUR	1 097 757	0.29
1 100 000	CIE DE ST GOBAN 1.625% 22-10/08/2025	EUR	1 070 712	0.28	507 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	473 782	0.13
2 300 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	2 321 472	0.62	500 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	443 106	0.12
900 000	CREDIT AGRICOLE SA 2.700% 15-15/07/2025	EUR	882 290	0.23	1 100 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	1 063 087	0.28
1 000 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	1 003 041	0.27	2 090 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	1 727 004	0.46
2 800 000	CREDIT MUTUEL HOME 3.250% 22-31/10/2029	EUR	2 868 377	0.76	5 070 000	SPANISH GOVERNMENT 0.700% 22-30/04/2032	EUR	4 276 130	1.14
1 200 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	1 083 387	0.29	12 640 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	8 487 128	2.26
1 900 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	1 819 173	0.48	474 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	417 840	0.11
800 000	EDENRED 3.625% 23-13/12/2026	EUR	810 439	0.22	5 874 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	4 078 847	1.08
900 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	851 586	0.23	2 341 000	SPANISH GOVERNMENT 3.150% 23-30/04/2033	EUR	2 376 653	0.63
1 800 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 413 462	0.38	4 600 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	4 294 082	1.14
9 000 000	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	5 657 670	1.50	<i>Italy</i>				
3 640 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	2 051 795	0.55	1 593 000	A2A SPA 2.500% 22-15/06/2026	EUR	1 563 392	0.42
11 720 000	FRANCE O.A.T. 1.500% 15-25/05/2031	EUR	11 075 870	2.96	733 000	ACEA SPA 0.000% 21-28/09/2025	EUR	690 269	0.18
9 570 000	FRANCE O.A.T. 1.750% 17-25/06/2039	EUR	8 339 489	2.22	782 000	ACEA SPA 0.250% 21-28/07/2030	EUR	642 494	0.17
3 500 000	FRANCE O.A.T. 3.000% 23-25/05/2033	EUR	3 647 455	0.97	2 001 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	1 601 931	0.43
1 400 000	FRANCE O.A.T. 3.000% 23-25/05/2054	EUR	1 372 692	0.37	855 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	900 306	0.24
1 000 000	HOLDING DINFRA 0.625% 21-14/09/2028	EUR	882 273	0.23	938 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	1 005 315	0.27
1 500 000	ICADE 0.625% 21-18/01/2031	EUR	1 181 503	0.31	1 000 000	CREDIT AGRICOLE 0.125% 21-15/03/2033	EUR	751 898	0.20
2 200 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	2 150 015	0.57	2 300 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	2 345 993	0.62
1 600 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	1 680 424	0.45	259 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	229 893	0.06
1 700 000	KERING 3.625% 23-05/09/2031	EUR	1 756 621	0.47	2 000 000	FERROVIE DEL 1.500% 17-27/06/2025	EUR	1 942 388	0.52
1 300 000	LA BANQUE POSTALE 0.250% 19-12/07/2026	EUR	1 207 756	0.32	3 396 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	3 426 365	0.91
1 600 000	LA POSTE SA 0.375% 19-17/09/2027	EUR	1 455 559	0.39	1 484 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	1 524 344	0.41
1 800 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	1 778 259	0.47	1 208 000	HERA SPA 0.875% 16-14/10/2026	EUR	1 134 323	0.30
2 500 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	2 586 997	0.69	3 750 000	HERA SPA 0.875% 19-05/07/2027	EUR	3 475 182	0.92
800 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	826 077	0.22	628 000	HERA SPA 4.250% 23-20/04/2033	EUR	651 003	0.17
1 600 000	LOREAL SA 3.375% 23-23/01/2027	EUR	1 625 840	0.43	1 924 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	1 730 024	0.46
1 000 000	ORANGE 0.000% 19-04/09/2026	EUR	926 037	0.25	1 186 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	1 216 163	0.32
700 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	717 557	0.19	1 305 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	1 372 078	0.36
960 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	1 009 022	0.27	956 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	911 354	0.24
500 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	485 938	0.13	3 291 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	2 822 310	0.75
1 100 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	1 151 014	0.31	2 180 000	TERNA RETE 3.625% 23-21/04/2029	EUR	2 223 662	0.59
1 800 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 586 061	0.42	1 291 000	TERNA RETE 3.875% 23-24/07/2033	EUR	1 330 140	0.35
					704 000	TERNA SPA 0.750% 20-24/07/2032	EUR	573 702	0.15
					2 960 000	TERNA SPA 1.000% 19-10/04/2026	EUR	2 822 398	0.75
					36 886 927 9.79				

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Belgium</i>		<i>33 497 537</i>	<i>8.92</i>					
700 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	704 175	0.19	5 000 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	4 806 500	1.28
1 900 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 943 679	0.52	190 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	195 111	0.05
9 360 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	7 736 321	2.06	717 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	733 001	0.19
670 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	447 214	0.12	4 050 000	KFW 0.000% 21-15/06/2029	EUR	3 555 414	0.95
406 224	BELGIUM GOVERNMENT 1.000% 15-22/06/2031	EUR	366 843	0.10	1 000 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	726 342	0.19
2 910 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	2 601 002	0.69	500 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	437 560	0.12
2 810 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	2 111 750	0.56	300 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	310 730	0.08
2 800 000	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	2 084 656	0.55		<i>Portugal</i>		<i>5 666 824</i>	<i>1.50</i>
1 600 000	BELGIUM GOVERNMENT 1.900% 15-22/06/2038	EUR	1 409 244	0.37	600 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	567 712	0.15
700 122	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	682 738	0.18	1 200 000	BANCO SANTANDER TOTTA 3.375% 23-19/04/2028	EUR	1 220 452	0.32
2 000 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	2 039 370	0.54	1 840 000	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	1 479 066	0.39
1 200 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	1 150 440	0.31	4 123 014	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	2 399 594	0.64
2 300 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	1 677 638	0.45		<i>Finland</i>		<i>5 405 391</i>	<i>1.43</i>
1 200 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	756 300	0.20	4 030 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	3 438 761	0.91
6 071 808	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	4 495 056	1.20	1 000 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	954 980	0.25
600 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	558 684	0.15	1 001 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	1 011 650	0.27
2 700 000	EUROPEAN UNION 2.750% 22-04/02/2033	EUR	2 732 427	0.73		<i>Ireland</i>		<i>3 541 397</i>	<i>0.94</i>
	<i>The Netherlands</i>		<i>31 648 243</i>	<i>8.41</i>	3 780 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	3 541 397	0.94
1 800 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 751 198	0.47		<i>United States of America</i>		<i>3 539 308</i>	<i>0.94</i>
700 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	702 412	0.19	1 265 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	1 303 704	0.35
502 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	503 735	0.13	807 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	828 998	0.22
500 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	510 868	0.14	437 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	448 722	0.12
375 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	371 331	0.10	1 000 000	MMS USA FIN INC 0.625% 19-13/06/2025	EUR	957 884	0.25
850 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	830 373	0.22		<i>South Korea</i>		<i>3 351 748</i>	<i>0.89</i>
729 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	767 953	0.20	3 625 000	KHFC 0.010% 21-29/06/2026	EUR	3 351 748	0.89
2 275 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	2 087 823	0.56		<i>Luxembourg</i>		<i>3 191 263</i>	<i>0.85</i>
1 530 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	1 528 008	0.41	618 000	DH EUROPE 0.450% 19-18/03/2028	EUR	557 899	0.15
1 016 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	1 026 424	0.27	1 930 000	EIB 1.500% 22-15/06/2032	EUR	1 776 834	0.47
1 456 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	1 176 607	0.31	1 060 000	EIB 1.750% 14-15/09/2045	EUR	856 530	0.23
700 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	576 351	0.15		<i>United Kingdom</i>		<i>2 932 240</i>	<i>0.78</i>
9 180 000	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	6 806 511	1.81	1 932 000	DS SMITH PLC 0.875% 19-12/09/2026	EUR	1 802 828	0.48
1 100 000	NN BANK NV 3.625% 23-16/10/2026	EUR	1 122 678	0.30	1 098 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	1 129 412	0.30
1 325 000	STEDIN HOLDING 0.000% 21-16/11/2026	EUR	1 210 927	0.32	2 700 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 797 519	0.74
1 525 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	1 404 091	0.37		<i>Slovenia</i>		<i>2 736 039</i>	<i>0.73</i>
2 062 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	1 925 746	0.51	3 330 000	REPUBLIC OF SLOVENIA 0.125% 21-01/07/2031	EUR	2 736 039	0.73
1 457 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 536 948	0.41		<i>Sweden</i>		<i>1 617 250</i>	<i>0.43</i>
2 626 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	2 561 299	0.68	1 011 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	981 460	0.26
1 096 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	1 017 890	0.27	659 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	635 790	0.17
300 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	275 981	0.07		Floating rate bonds		52 308 041	13.91
1 900 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	1 953 089	0.52		<i>France</i>		<i>16 553 388</i>	<i>4.41</i>
	<i>Germany</i>		<i>28 672 301</i>	<i>7.63</i>	300 000	BNP PARIBAS 18-20/11/2030 FRN	EUR	291 288	0.08
1 100 000	BAYERISCHE LONDBK 4.250% 23-21/06/2027	EUR	1 125 311	0.30	1 700 000	BPCE 22-14/01/2028 FRN	EUR	1 550 863	0.41
6 280 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	4 954 166	1.32	300 000	BPCE 23-01/06/2033 FRN	EUR	316 820	0.08
8 710 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	7 707 044	2.05	1 200 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	1 039 432	0.28
3 850 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 956 839	0.79	1 100 000	CREDIT AGRICOLE SA 20-22/04/2026 FRN	EUR	1 060 806	0.28
1 285 492	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	1 164 283	0.31	1 200 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 209 275	0.32

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
3 000 000	ELEC DE FRANCE 20-31/12/2060 FRN	EUR	2 624 520	0.70	Shares/Units in investment funds					
400 000	ELEC DE FRANCE 22-06/12/2171 FRN	EUR	435 964	0.12						
800 000	LA BANQUE POSTALE 21-02/08/2032 FRN	EUR	702 827	0.19	<i>Luxembourg</i>					
900 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	941 476	0.25						
3 300 000	LA POSTE 18-31/12/2049 FRN	EUR	3 161 565	0.84	42.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	4 618 743	1.23	
300 000	ORANGE 19-31/12/2049 FRN	EUR	291 181	0.08	98.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	9 395 370	2.50	
1 600 000	ORANGE 21-31/12/2061 FRN	EUR	1 360 168	0.36	<i>France</i>					
1 500 000	SOCIETE GENERALE 23-21/11/2031 FRN	EUR	1 567 203	0.42						
<i>The Netherlands</i>				8 383 624	2.22	7 002.72	BNP PARIBAS MOIS - ISR - X CAP	EUR	7 921 744	2.11
700 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	690 507	0.18	Total securities portfolio					
1 300 000	IBERDROLA INTERNATIONAL 20-31/12/2060 FRN	EUR	1 220 986	0.32					378 029 849	100.54
900 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	817 878	0.22						
1 100 000	ING GROEP NV 17-15/02/2029 FRN	EUR	1 096 429	0.29						
900 000	ING GROEP NV 21-09/06/2032 FRN	EUR	808 113	0.21						
1 200 000	TELEFONICA EUROP 18-31/12/2049 FRN	EUR	1 160 020	0.31						
400 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	410 989	0.11						
2 250 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	2 178 702	0.58						
<i>Spain</i>				7 873 179	2.09					
1 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 19-22/02/2029 FRN	EUR	1 494 401	0.40						
100 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	88 461	0.02						
1 200 000	BANKINTER SA 21-23/12/2032 FRN	EUR	1 068 227	0.28						
1 200 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 129 237	0.30						
1 700 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 734 416	0.46						
2 400 000	MAPFRE 17-31/03/2047 FRN	EUR	2 358 437	0.63						
<i>Italy</i>				4 939 149	1.31					
1 111 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 148 950	0.31						
1 441 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	1 520 871	0.40						
1 387 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 441 826	0.38						
805 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	827 502	0.22						
<i>Ireland</i>				4 862 679	1.30					
1 223 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	1 121 586	0.30						
819 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	818 822	0.22						
709 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	761 672	0.20						
1 326 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	1 232 439	0.33						
870 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	928 160	0.25						
<i>Belgium</i>				3 064 015	0.81					
1 300 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	1 245 498	0.33						
1 800 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 818 517	0.48						
<i>Finland</i>				1 914 024	0.51					
2 004 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	1 914 024	0.51						
<i>Portugal</i>				1 434 484	0.38					
1 600 000	EDP SA 21-14/03/2082 FRN	EUR	1 434 484	0.38						
<i>Japan</i>				1 344 842	0.36					
1 357 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	1 344 842	0.36						
<i>Norway</i>				1 227 049	0.33					
1 232 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 227 049	0.33						
<i>United Kingdom</i>				711 608	0.19					
710 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	711 608	0.19						

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			572 889 248	56.49					
<i>The Netherlands</i>									
1 000 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	945 790	0.09	500 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	429 973	0.04
6 100 000	ABN AMRO BANK NV 0.500% 21-23/09/2029	EUR	5 177 649	0.51	2 000 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	1 616 218	0.16
8 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	7 734 433	0.76	500 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	456 200	0.04
4 200 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	4 086 129	0.40	800 000	NN BANK NV 0.500% 21-21/09/2028	EUR	705 016	0.07
2 900 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	2 825 059	0.28	1 800 000	POSTNL 0.625% 19-23/09/2026	EUR	1 663 244	0.16
6 000 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	6 148 594	0.61	100 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	103 894	0.01
2 200 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	2 283 273	0.23	649 000	ROCHE FINANCE EU 3.312% 23-04/12/2027	EUR	663 897	0.07
400 000	ABN AMRO BANK NV 5.125% 23-22/02/2028	GBP	468 707	0.05	2 572 000	ROCHE FINANCE EU 3.586% 23-04/12/2036	EUR	2 719 276	0.27
1 900 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	1 937 061	0.19	500 000	ROYAL SCHIPHOL 1.500% 18-05/11/2030	EUR	451 128	0.04
1 000 000	ALLIANDER 0.375% 20-10/06/2030	EUR	859 476	0.08	400 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	407 848	0.04
100 000	ALLIANDER 0.875% 19-24/06/2032	EUR	85 464	0.01	1 000 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	1 035 948	0.10
100 000	AMER MED SYST EU 1.875% 22-08/03/2034	EUR	86 882	0.01	1 700 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	1 801 682	0.18
1 300 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	1 255 236	0.12	3 500 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	3 692 051	0.36
689 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	698 027	0.07	900 000	SWISSCOM FIN 0.375% 20-14/11/2028	EUR	802 121	0.08
1 852 000	BMW FINANCE NV 3.875% 23-04/10/2028	EUR	1 934 023	0.19	100 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	82 062	0.01
1 615 000	BMW FINANCE NV 4.125% 23-04/10/2033	EUR	1 739 486	0.17	100 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	86 665	0.01
18 700 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	17 416 839	1.71	100 000	UPJOHN INC 4.000% 21-22/06/2050	USD	63 703	0.01
100 000	CTP NV 1.500% 21-27/09/2031	EUR	77 430	0.01	1 800 000	VOLKSBANK NV 0.250% 21-22/06/2026	EUR	1 655 887	0.16
1 500 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	1 420 445	0.14	1 000 000	VOLKSBANK NV 4.875% 23-07/03/2030	EUR	1 041 007	0.10
4 000 000	DIGITAL INTREPID 0.625% 21-15/07/2031	EUR	3 134 851	0.31	1 000 000	VOLKSWAGEN INTFN 4.375% 22-15/05/2030	EUR	1 049 577	0.10
4 400 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	4 095 771	0.40	200 000	ZF EUROPE FIN BV 6.125% 23-13/03/2029	EUR	212 162	0.02
1 900 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	1 856 129	0.18	<i>France</i>				
5 000 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	4 665 016	0.46	100 000	AIR LIQUIDE SA 0.375% 21-27/05/2031	EUR	84 323	0.01
1 117 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	1 155 822	0.11	200 000	ARKEMA 4.250% 23-20/05/2030	EUR	208 750	0.02
500 000	ENBW 1.875% 18-31/10/2033	EUR	440 624	0.04	8 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	7 159 826	0.71
8 000 000	ENEL FINANCE INTERNATIONAL NV 1.000% 17-16/09/2024	EUR	7 834 643	0.77	2 300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	2 024 295	0.20
15 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	14 251 125	1.40	3 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	3 105 110	0.31
15 000 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	14 563 759	1.43	400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	419 631	0.04
800 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	635 864	0.06	4 000 000	BNP PARIBAS 1.000% 18-17/04/2024	EUR	3 964 381	0.39
600 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	497 466	0.05	1 000 000	BNP PARIBAS 1.125% 19-28/08/2024	EUR	982 090	0.10
600 000	ENEXIS HOLDING 3.625% 23-12/06/2034	EUR	632 060	0.06	500 000	BPCE 0.125% 19-04/12/2024	EUR	484 627	0.05
4 000 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	3 819 233	0.38	1 000 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	884 919	0.09
100 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	96 260	0.01	1 900 000	CARMILA SA 5.500% 23-09/10/2028	EUR	1 970 104	0.19
3 600 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	3 442 955	0.34	200 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	203 903	0.02
1 118 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	1 149 000	0.11	1 600 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	1 695 377	0.17
1 959 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	2 057 224	0.20	1 000 000	CIE DE ST GOBAIN 3.875% 23-29/11/2030	EUR	1 034 128	0.10
700 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	725 208	0.07	1 900 000	COVIVIO 1.125% 19-17/09/2031	EUR	1 561 442	0.15
1 600 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	1 468 359	0.14	3 700 000	COVIVIO 4.625% 23-05/06/2032	EUR	3 835 914	0.38
1 000 000	LEASEPLAN CORP 0.250% 21-23/02/2026	EUR	930 888	0.09	7 600 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	6 744 804	0.67
600 000	LEASEPLAN CORP 1.375% 19-07/03/2024	EUR	597 001	0.06	11 000 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	10 476 826	1.03
100 000	LEASEPLAN CORP 3.500% 20-09/04/2025	EUR	99 870	0.01	4 200 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	4 407 748	0.43
100 000	MERCEDES-BENZ IN 3.700% 23-30/05/2031	EUR	104 445	0.01	200 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	158 754	0.02
					1 500 000	DANONE 3.706% 23-13/11/2029	EUR	1 562 753	0.15
					2 600 000	EDENRED 3.625% 23-13/06/2031	EUR	2 643 973	0.26
					1 100 000	EDENRED 3.625% 23-13/12/2026	EUR	1 114 353	0.11
					8 500 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	8 042 755	0.79
					400 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	314 103	0.03
					3 700 000	ELEC DE FRANCE 4.750% 22-12/10/2034	EUR	3 989 539	0.39
					100 000	FAURECIA 2.375% 21-15/06/2029	EUR	90 985	0.01
					500 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	481 089	0.05
					2 600 000	GECINA 0.875% 22-25/01/2033	EUR	2 139 541	0.21

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 100 000	GECINA 1.000% 16-30/01/2029	EUR	999 257	0.10	9 000 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	8 741 969	0.86
500 000	ICADE 1.000% 22-19/01/2030	EUR	424 064	0.04	100 000	IBERDROLA FIN SA 1.250% 17-13/09/2027	EUR	95 287	0.01
12 000 000	ICADE 1.500% 17-13/09/2027	EUR	11 157 717	1.09	100 000	IBERDROLA FIN SA 1.250% 18-28/10/2026	EUR	95 900	0.01
1 600 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	1 318 547	0.13	100 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	88 621	0.01
1 400 000	KERING 1.875% 22-05/05/2030	EUR	1 319 608	0.13	100 000	IBERDROLA FIN SA 3.625% 23-13/07/2033	EUR	103 528	0.01
800 000	KERING 3.250% 23-27/02/2029	EUR	812 721	0.08	800 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	736 819	0.07
1 200 000	KERING 3.375% 23-27/02/2033	EUR	1 221 908	0.12	4 000 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	3 865 771	0.38
1 000 000	KERING 3.625% 23-05/09/2027	EUR	1 021 797	0.10	4 300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	3 639 886	0.36
1 500 000	KERING 3.875% 23-05/09/2035	EUR	1 571 111	0.15	600 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	576 956	0.06
500 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	409 758	0.04	600 000	MERLIN PROPERTIES 2.375% 20-13/07/2027	EUR	577 125	0.06
4 100 000	LA BANQUE POSTALE 1.375% 19-24/04/2029	EUR	3 711 377	0.37	100 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	90 282	0.01
1 000 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	929 712	0.09	6 000 000	TELEFONICA EMIS 1.069% 19-05/02/2024	EUR	5 982 913	0.59
300 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	296 376	0.03	700 000	TELEFONICA EMIS 2.592% 22-25/05/2031	EUR	672 456	0.07
400 000	LOREAL SA 0.375% 22-29/03/2024	EUR	396 518	0.04	2 000 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	2 099 486	0.21
3 300 000	LOREAL SA 2.875% 23-19/05/2028	EUR	3 315 009	0.33		<i>Italy</i>		<i>73 878 604</i>	<i>7.28</i>
4 500 000	LOREAL SA 3.375% 23-23/11/2029	EUR	4 636 600	0.46	100 000	ACEA SPA 0.000% 21-28/09/2025	EUR	94 170	0.01
100 000	MICHELIN 0.625% 20-02/11/2040	EUR	67 578	0.01	100 000	ACEA SPA 0.250% 21-28/07/2030	EUR	82 160	0.01
1 600 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	1 440 550	0.14	100 000	ACEA SPA 3.875% 23-24/01/2031	EUR	102 523	0.01
400 000	ORANGE 2.375% 22-18/05/2032	EUR	383 100	0.04	3 000 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	2 751 714	0.27
200 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	205 016	0.02	9 500 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	8 337 932	0.82
1 600 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 668 439	0.16	900 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	782 447	0.08
1 500 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	1 576 363	0.16	3 055 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	3 216 883	0.32
600 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	630 639	0.06	2 000 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	2 143 528	0.21
100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	79 981	0.01	3 243 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	3 339 263	0.33
400 000	RTE RESEAU DE TR 3.500% 23-07/12/2031	EUR	412 562	0.04	200 000	ERG SPA 0.875% 21-15/09/2031	EUR	160 638	0.02
1 000 000	SANOFI 1.875% 18-21/03/2038	EUR	879 083	0.09	4 000 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	3 890 662	0.38
400 000	SCHNEIDER ELEC 3.375% 23-13/04/2034	EUR	411 566	0.04	15 000 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	13 487 714	1.32
100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	89 640	0.01	4 600 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	4 190 966	0.41
1 800 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	1 862 392	0.18	2 800 000	INTESA SANPAOLO 4.000% 23-19/05/2026	EUR	2 839 009	0.28
200 000	SOCIETE NATIONAL 0.625% 20-17/04/2030	EUR	175 205	0.02	1 000 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	1 017 088	0.10
1 000 000	SUEZ 1.875% 22-24/05/2027	EUR	956 194	0.09	3 300 000	INTESA SANPAOLO 4.750% 22-06/09/2027	EUR	3 418 957	0.34
1 600 000	SUEZ 2.375% 22-24/05/2030	EUR	1 507 059	0.15	6 214 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	6 533 404	0.64
600 000	SUEZ 4.500% 23-13/11/2033	EUR	639 845	0.06	3 775 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	4 042 333	0.40
600 000	SUEZ 4.625% 22-03/11/2028	EUR	634 773	0.06	3 095 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	3 327 613	0.33
500 000	SUEZ 5.000% 22-03/11/2032	EUR	553 685	0.05	400 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	368 173	0.04
8 000 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	7 739 688	0.76	1 800 000	SNAM 4.000% 23-27/11/2029	EUR	1 853 456	0.18
4 200 000	URW 4.125% 23-11/12/2030	EUR	4 322 333	0.43	1 700 000	TERNA RETE 3.875% 23-24/07/2033	EUR	1 751 540	0.17
1 800 000	VALEO SE 5.875% 23-12/04/2029	EUR	1 930 078	0.19	1 000 000	TERNA SPA 0.375% 21-23/06/2029	EUR	863 015	0.09
	<i>Spain</i>		<i>87 425 017</i>	<i>8.62</i>	4 500 000	TERNA SPA 1.000% 19-10/04/2026	EUR	4 290 807	0.42
600 000	ABERTIS INFRAEST 4.125% 23-31/01/2028	EUR	616 654	0.06	1 000 000	UNIONE DI BANCHE 1.500% 19-10/04/2024	EUR	992 609	0.10
6 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	5 694 112	0.56		<i>Germany</i>		<i>19 464 866</i>	<i>1.93</i>
8 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	7 755 763	0.76	100 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	88 216	0.01
4 500 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	4 777 294	0.47	200 000	BERLIN HYP AG 0.375% 22-25/01/2027	EUR	183 952	0.02
4 200 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	3 900 514	0.38	5 000 000	BERLIN HYP AG 0.500% 19-05/11/2029	EUR	4 241 474	0.42
10 000 000	BANCO SANTANDER 1.125% 20-23/06/2027	EUR	9 324 287	0.92	100 000	BERLIN HYP AG 1.125% 17-25/10/2027	EUR	91 399	0.01
800 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	851 584	0.08	100 000	BERLIN HYP AG 1.500% 18-18/04/2028	EUR	91 324	0.01
7 000 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	6 364 911	0.63	1 500 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	1 229 872	0.12
1 000 000	CAIXABANK 0.625% 19-01/10/2024	EUR	975 949	0.10	400 000	E.ON SE 0.875% 20-20/08/2031	EUR	341 631	0.03
2 700 000	CAIXABANK 3.750% 22-07/09/2029	EUR	2 766 953	0.27	200 000	E.ON SE 0.875% 22-18/10/2034	EUR	160 610	0.02
2 748 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	2 858 776	0.28					
3 152 000	EDP SERVICIOS 4.375% 23-04/04/2032	EUR	3 354 765	0.33					
4 000 000	IBERDROLA FIN SA 0.875% 20-16/06/2025	EUR	3 855 727	0.38					
7 000 000	IBERDROLA FIN SA 1.000% 16-07/03/2024	EUR	6 960 729	0.69					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	E.ON SE 3.750% 23-01/03/2029	EUR	103 369	0.01	4 200 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	3 711 867	0.37
500 000	E.ON SE 3.875% 23-12/01/2035	EUR	519 198	0.05	1 700 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	1 658 472	0.16
200 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	167 863	0.02	1 400 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	1 210 504	0.12
100 000	LB BADEN-WUERT 0.375% 21-21/02/2031	EUR	78 282	0.01	100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	94 486	0.01
3 300 000	VOLKSWAGEN LEAS 4.750% 23-25/09/2031	EUR	3 515 056	0.35	400 000	VOLVO CAR AB 4.250% 22-31/05/2028	EUR	401 990	0.04
7 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	5 506 593	0.54		<i>Luxembourg</i>		<i>12 755 260</i>	<i>1.28</i>
100 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	87 512	0.01	1 600 000	CNH INDUSTRIAL FIN 1.625% 19-03/07/2029	EUR	1 454 313	0.14
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	103 577	0.01	500 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	366 290	0.04
2 800 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	2 954 938	0.29	200 000	DH EUROPE 1.800% 19-18/09/2049	EUR	145 287	0.01
	<i>United States of America</i>		<i>18 769 746</i>	<i>1.87</i>	100 000	LOGICOR FIN 2.000% 22-17/01/2034	EUR	77 918	0.01
100 000	APPLE INC 0.000% 19-15/11/2025	EUR	94 773	0.01	200 000	NESTLE FIN INTL 3.500% 23-17/01/2030	EUR	208 368	0.02
1 200 000	APPLE INC 0.500% 19-15/11/2031	EUR	1 021 732	0.10	1 795 000	NESTLE FIN INTL 3.750% 23-14/11/2035	EUR	1 915 404	0.19
100 000	APPLE INC 3.000% 17-20/06/2027	USD	87 066	0.01	300 000	NESTLE FINANCE INTERNATIONAL 0.875% 21-14/06/2041	EUR	215 512	0.02
100 000	ARDAGH METAL PAC 2.000% 21-01/09/2028	EUR	88 212	0.01	300 000	NOVARTIS FINANCE 1.700% 18-14/08/2038	EUR	257 323	0.03
5 275 000	BANK OF AMERICA CORP 4.134% 23-12/06/2028	EUR	5 436 396	0.54	4 000 000	PROLOGIS INTERNATIONAL II 0.750% 21-23/03/2033	EUR	3 046 836	0.30
100 000	BOSTON SCIENTIFC 4.700% 19-01/03/2049	USD	87 690	0.01	1 000 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	877 600	0.09
100 000	BRISTOL-MYERS 1.750% 15-15/05/2035	EUR	87 844	0.01	600 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	502 212	0.05
819 000	CARRIER GLOBAL 4.125% 23-29/05/2028	EUR	842 325	0.08	500 000	PROLOGIS INTERNATIONAL II 1.750% 18-15/03/2028	EUR	469 808	0.05
1 147 000	CARRIER GLOBAL 4.500% 23-29/11/2032	EUR	1 226 397	0.12	1 000 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	963 814	0.10
200 000	COLGATE-PALM CO 0.875% 19-12/11/2039	EUR	142 957	0.01	1 700 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	1 684 702	0.17
100 000	COTY INC 5.750% 23-15/09/2028	EUR	105 000	0.01	100 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	104 034	0.01
1 100 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	685 072	0.07	200 000	RICHEMONT INT 1.625% 20-26/05/2040	EUR	159 565	0.02
100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	90 919	0.01	300 000	TRATON FIN LUX 4.500% 23-23/11/2026	EUR	306 274	0.03
2 000 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	2 090 847	0.21		<i>Japan</i>		<i>11 048 220</i>	<i>1.09</i>
100 000	IBM CORP 4.000% 23-06/02/2043	EUR	103 832	0.01	1 800 000	MITSUBISHI UFJ FINANCE 0.848% 19-19/07/2029	EUR	1 611 381	0.16
300 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	310 726	0.03	200 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	184 376	0.02
1 200 000	JOHNSON CONTROLS 4.250% 23-23/05/2035	EUR	1 270 737	0.13	100 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	94 134	0.01
2 000 000	MCDONALDS CORP 4.125% 23-28/11/2035	EUR	2 107 028	0.21	2 000 000	SUMITOMO MITSUI 0.465% 19-30/05/2024	EUR	1 970 978	0.19
100 000	PFIZER INC 2.700% 20-28/05/2050	USD	62 930	0.01	6 300 000	SUMITOMO MITSUI 0.934% 17-11/10/2024	EUR	6 157 435	0.61
1 000 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	891 272	0.09	1 300 000	TAKEDA PHARM 2.000% 20-09/07/2040	EUR	1 029 916	0.10
483 000	PROLOGIS EURO 1.500% 22-08/02/2034	EUR	394 194	0.04		<i>Finland</i>		<i>7 473 259</i>	<i>0.74</i>
500 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	502 758	0.05	300 000	NESTE 0.750% 21-25/03/2028	EUR	272 170	0.03
1 000 000	TOYOTA MTR CREDIT 3.850% 23-24/07/2030	EUR	1 039 039	0.10	300 000	NESTE 3.875% 23-16/03/2029	EUR	309 114	0.03
	<i>United Kingdom</i>		<i>16 984 901</i>	<i>1.68</i>	300 000	NESTE 3.875% 23-21/05/2031	EUR	311 102	0.03
1 771 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	1 843 459	0.18	4 300 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	4 037 990	0.40
600 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	614 490	0.06	100 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	93 898	0.01
4 200 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	3 950 876	0.39	100 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	99 442	0.01
1 000 000	NATWEST MARKETS 2.000% 22-27/08/2025	EUR	974 763	0.10	300 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	243 938	0.02
2 400 000	SSE PLC 0.875% 17-06/09/2025	EUR	2 303 892	0.23	304 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	307 235	0.03
600 000	SSE PLC 1.375% 18-04/09/2027	EUR	566 790	0.06	1 755 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	1 798 370	0.18
100 000	SSE PLC 2.875% 22-01/08/2029	EUR	98 842	0.01		<i>Norway</i>		<i>5 945 271</i>	<i>0.59</i>
7 000 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	6 631 789	0.65	900 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	790 273	0.08
	<i>Sweden</i>		<i>13 447 385</i>	<i>1.33</i>	300 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	285 075	0.03
400 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	383 529	0.04	2 000 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	1 836 641	0.18
100 000	SBAB BANK AB 0.500% 22-08/02/2027	EUR	91 917	0.01	2 000 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	1 980 877	0.20
200 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	194 193	0.02	1 000 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	1 052 405	0.10
3 000 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	2 726 857	0.27					
1 000 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 016 428	0.10					
200 000	SKANDINAVISKA ENSKILDA BANK 4.375% 23-06/11/2028	EUR	207 312	0.02					
2 000 000	SKF AB 0.875% 19-15/11/2029	EUR	1 749 830	0.17					

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BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Austria</i>		<i>5 540 890</i>	<i>0.55</i>					
260 000	AMS-OSRAM AG 10.500% 23-30/03/2029	EUR	281 153	0.03	2 000 000	BNP PARIBAS 23-11/06/2171 FRN	EUR	2 126 360	0.21
6 000 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	5 259 737	0.52	4 200 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	4 346 071	0.43
	<i>Canada</i>		<i>4 368 270</i>	<i>0.44</i>	6 300 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	6 517 810	0.64
1 700 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	1 474 723	0.15	1 000 000	BNP PARIBAS 23-13/11/2032 FRN	EUR	1 060 187	0.10
500 000	BANK NOVA SCOTIA 3.050% 22-31/10/2024	EUR	497 681	0.05	600 000	BNP PARIBAS 23-14/02/2172 FRN	USD	570 256	0.06
1 000 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	987 725	0.10	4 000 000	BPCE 22-14/01/2028 FRN	EUR	3 649 090	0.36
400 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	376 633	0.04	400 000	BPCE 23-01/06/2033 FRN	EUR	422 426	0.04
1 000 000	ROYAL BANK OF CANADA 4.125% 23-05/07/2028	EUR	1 031 508	0.10	6 000 000	CNP ASSURANCES 19-27/07/2050 FRN	EUR	5 197 160	0.51
	<i>Ireland</i>		<i>3 522 298</i>	<i>0.34</i>	2 500 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	2 581 470	0.25
300 000	CCEP FINANCE IRE 1.500% 21-06/05/2041	EUR	222 491	0.02	900 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	784 151	0.08
3 000 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	2 558 677	0.25	1 800 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	1 813 912	0.18
928 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	741 130	0.07	200 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	177 360	0.02
	<i>Australia</i>		<i>2 894 827</i>	<i>0.29</i>	6 000 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	5 441 843	0.54
3 000 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	2 894 827	0.29	2 600 000	SOCIETE GENERALE 22-06/09/2032 FRN	EUR	2 696 712	0.27
	<i>Belgium</i>		<i>2 747 118</i>	<i>0.27</i>	400 000	VEOLIA ENVRNMT 23-22/02/2172 FRN	EUR	419 563	0.04
100 000	BELFIUS BANK SA 0.375% 21-08/06/2027	EUR	90 356	0.01		<i>The Netherlands</i>		<i>58 842 528</i>	<i>5.83</i>
1 000 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 022 989	0.10	200 000	COOPERATIEVE RAB 18-31/12/2049 FRN	EUR	192 448	0.02
500 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	515 693	0.05	200 000	COOPERATIEVE RAB 19-31/12/2059 FRN	EUR	177 856	0.02
1 000 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	973 531	0.10	200 000	COOPERATIEVE RAB 20-31/12/2060 FRN	EUR	187 035	0.02
200 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	144 549	0.01	400 000	COOPERATIEVE RAB 21-31/12/2061 FRN	EUR	328 679	0.03
	<i>Liechtenstein</i>		<i>2 591 037</i>	<i>0.26</i>	1 600 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	1 655 903	0.16
3 200 000	SWISS LIFE FIN 1.0500% 21-15/09/2031	EUR	2 591 037	0.26	400 000	COOPERATIEVE RAB 22-29/06/2170 FRN	EUR	360 656	0.04
	<i>Denmark</i>		<i>1 948 170</i>	<i>0.19</i>	400 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	399 731	0.04
1 200 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	1 258 130	0.12	3 700 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	3 805 868	0.38
200 000	NYKREDIT 4.625% 23-19/01/2029	EUR	206 744	0.02	9 500 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	9 445 221	0.93
100 000	ORSTED A/S 1.500% 17-26/11/2029	EUR	90 318	0.01	3 500 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	3 452 535	0.34
100 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	96 013	0.01	2 600 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	2 202 597	0.22
100 000	ORSTED A/S 2.875% 22-14/06/2033	EUR	94 507	0.01	1 000 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	908 753	0.09
100 000	ORSTED A/S 3.625% 23-01/03/2026	EUR	100 375	0.01	1 000 000	ING GROEP NV 21-07/12/2028 FRN	GBP	1 011 836	0.10
100 000	ORSTED A/S 3.750% 23-01/03/2030	EUR	102 083	0.01	5 600 000	ING GROEP NV 21-09/06/2032 FRN	EUR	5 028 262	0.50
	<i>Portugal</i>		<i>1 845 207</i>	<i>0.18</i>	1 000 000	ING GROEP NV 22-23/05/2026 FRN	EUR	977 846	0.10
1 500 000	EDP SA 1.625% 20-15/04/2027	EUR	1 434 212	0.14	1 200 000	ING GROEP NV 22-24/08/2033 FRN	EUR	1 203 697	0.12
400 000	EDP SA 3.875% 23-26/06/2028	EUR	410 995	0.04	100 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	103 385	0.01
	<i>Greece</i>		<i>571 875</i>	<i>0.06</i>	1 212 000	NN GROUP NV 23-03/11/2043 FRN	EUR	1 290 895	0.13
600 000	MYTILINEOS SA 2.250% 21-30/10/2026	EUR	571 875	0.06	9 000 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	8 289 665	0.82
	Floating rate bonds		361 928 871	35.73	4 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	3 469 356	0.34
	<i>France</i>		<i>71 297 078</i>	<i>7.04</i>	2 000 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	1 817 700	0.18
2 500 000	ACCOR 23-11/04/2172 FRN	EUR	2 712 057	0.27	1 000 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	1 079 756	0.11
10 000 000	AXA SA 21-07/10/2041 FRN	EUR	8 245 594	0.81	2 000 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	2 054 943	0.20
800 000	AXA SA 22-10/03/2043 FRN	EUR	788 830	0.08	2 200 000	TELEFONICA EUROP 23-07/09/2172 FRN	EUR	2 344 584	0.23
169 000	AXA SA 23-11/07/2043 FRN	EUR	180 757	0.02	3 000 000	TENNET HLD BV 17-31/12/2049 FRN	EUR	2 983 384	0.29
200 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	190 997	0.02	200 000	TENNET HLD BV 20-22/10/2168 FRN	EUR	193 662	0.02
200 000	BNP PARIBAS 19-31/12/2049 FRN	USD	180 551	0.02	100 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	94 080	0.01
10 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	9 217 509	0.91	1 600 000	VOLKSBANK NV 22-04/05/2027 FRN	EUR	1 543 255	0.15
2 000 000	BNP PARIBAS 20-15/01/2032 FRN	EUR	1 822 356	0.18	600 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	567 501	0.06
200 000	BNP PARIBAS 20-31/12/2060 FRN	USD	144 628	0.01	200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	194 249	0.02
3 000 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	2 714 435	0.27	200 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	182 915	0.02
2 600 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	2 228 734	0.22					
300 000	BNP PARIBAS 21-31/12/2061 FRN	USD	219 325	0.02					
2 000 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	2 069 732	0.20					
750 000	BNP PARIBAS 22-17/05/2171 FRN	USD	726 572	0.07					
2 000 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	1 892 044	0.19					

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BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
100 000	VOLKSWAGEN INTFN 22-28/12/2170 FRN	EUR	93 536	0.01	200 000	MERCK 20-09/09/2080 FRN	EUR	185 374	0.02
200 000	VOLKSWAGEN INTFN 23-06/09/2172 FRN	EUR	224 328	0.02	10 000 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	8 268 306	0.82
900 000	VOLKSWAGEN INTFN 23-06/09/2172 FRN	EUR	976 411	0.10	3 200 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	2 521 465	0.25
	<i>Spain</i>		<i>50 144 793</i>	<i>4.94</i>					
2 800 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	2 776 184	0.27	2 600 000	MUENCHENER RUECKVERSICHERUNG AG 22-23/05/2042 FRN	USD	2 366 514	0.23
100 000	BANCO CRED SOC C 23-14/09/2029 FRN	EUR	104 648	0.01		<i>Portugal</i>		<i>26 401 111</i>	<i>2.60</i>
2 100 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	1 991 839	0.20	800 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	746 521	0.07
6 000 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	5 416 051	0.53	4 300 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	4 415 782	0.44
1 100 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	1 155 948	0.11	2 400 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	2 214 564	0.22
2 600 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	2 547 708	0.25	700 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	690 099	0.07
1 000 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	1 050 139	0.10	2 500 000	EDP SA 20-20/07/2080 FRN	EUR	2 385 554	0.24
2 500 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	2 211 524	0.22	1 000 000	EDP SA 21-02/08/2081 FRN	EUR	928 546	0.09
200 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	197 348	0.02	10 000 000	EDP SA 21-14/03/2082 FRN	EUR	8 965 525	0.88
600 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	580 343	0.06	300 000	EDP SA 21-14/03/2082 FRN	EUR	252 027	0.02
100 000	BANKINTER SA 23-13/09/2031 FRN	EUR	104 705	0.01	5 600 000	EDP SA 23/04/2083 FRN	EUR	5 802 493	0.57
4 000 000	CAIXABANK 20-10/07/2026 FRN	EUR	3 841 465	0.38		<i>Norway</i>		<i>21 563 897</i>	<i>2.12</i>
5 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	4 705 155	0.46	2 000 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 832 422	0.18
5 900 000	CAIXABANK 21-09/02/2029 FRN	EUR	5 196 985	0.51	7 000 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	6 971 867	0.69
11 000 000	CAIXABANK 21-18/06/2031 FRN	EUR	10 237 331	1.01	1 072 000	DNB BANK ASA 22-28/02/2033 FRN	EUR	1 096 961	0.11
400 000	CAIXABANK 21-26/05/2028 FRN	EUR	364 237	0.04	1 500 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	1 460 102	0.14
3 000 000	CAIXABANK 22-14/11/2030 FRN	EUR	3 235 008	0.32	1 301 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	1 366 767	0.13
300 000	CAIXABANK 23-16/05/2027 FRN	EUR	306 073	0.03	300 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	312 342	0.03
4 000 000	IBERDROLA FIN SA 23-25/07/2171 FRN	EUR	4 020 793	0.40	1 371 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	1 411 817	0.14
100 000	RED ELECTRICA 23-07/08/2171 FRN	EUR	101 309	0.01	1 700 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 704 069	0.17
	<i>Ireland</i>		<i>39 530 014</i>	<i>3.90</i>	800 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	826 584	0.08
900 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	862 798	0.09	5 000 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	4 580 966	0.45
7 000 000	AIB GROUP PLC 21-17/11/2027 FRN	EUR	6 419 544	0.63		<i>Italy</i>		<i>19 366 472</i>	<i>1.91</i>
4 000 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	3 831 430	0.38	1 633 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	1 708 699	0.17
5 500 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	5 498 806	0.54	250 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	231 295	0.02
3 242 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	3 482 851	0.34	250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	235 334	0.02
1 347 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	1 454 258	0.14	250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	199 998	0.02
10 000 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	9 294 410	0.92	200 000	INTESA SANPAOLO 22-30/09/2170 FRN	EUR	191 076	0.02
1 000 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	931 306	0.09	900 000	INTESA SANPAOLO 23-07/03/2172 FRN	EUR	989 170	0.10
2 901 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	3 094 933	0.31	1 391 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	1 438 514	0.14
1 852 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	1 923 520	0.19	200 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	211 085	0.02
2 618 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	2 736 158	0.27	800 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	831 623	0.08
	<i>Germany</i>		<i>34 719 592</i>	<i>3.45</i>	3 015 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	3 102 454	0.31
200 000	COMMERZBANK AG 19-09/04/2168 FRN	USD	174 455	0.02	200 000	TERNA RETE 22-09/02/2171 FRN	EUR	178 598	0.02
5 000 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	4 798 437	0.47	4 100 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	3 641 747	0.36
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	193 090	0.02	2 900 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	3 069 699	0.30
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	189 180	0.02	3 200 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	3 337 180	0.33
1 000 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	894 178	0.09		<i>Greece</i>		<i>9 070 204</i>	<i>0.89</i>
600 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	633 036	0.06	200 000	ALPHA BANK 22-01/11/2025 FRN	EUR	204 344	0.02
7 000 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	6 850 172	0.68	100 000	ALPHA BANK 22-16/06/2027 FRN	EUR	106 001	0.01
3 000 000	COMMERZBANK AG 23-05/10/2033 FRN	EUR	3 195 460	0.32	100 000	ALPHA BANK 23-27/06/2029 FRN	EUR	106 244	0.01
2 000 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	2 099 393	0.21	400 000	EUROBANK 22-09/03/2025 FRN	EUR	398 726	0.04
200 000	ENERGIE BADEN-W 21-31/08/2081 FRN	EUR	169 772	0.02	1 309 000	EUROBANK 23-28/11/2029 FRN	EUR	1 350 026	0.13
200 000	ENERGIE BADEN-WU 19-05/08/2079 FRN	EUR	178 957	0.02	300 000	NATIONAL BK GREECE 20-08/10/2026 FRN	EUR	292 656	0.03
800 000	ENERGIE BADEN-WU 20-29/06/2080 FRN	EUR	745 646	0.07	800 000	NATIONAL BK GREECE 23-03/01/2034 FRN	EUR	850 209	0.08
100 000	EVONIK 21-02/09/2081 FRN	EUR	88 439	0.01	800 000	PIRAEUS BANK 21-03/11/2027 FRN	EUR	766 725	0.08
400 000	INFINEON TECH 19-01/04/2168 FRN	EUR	390 020	0.04	4 765 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	4 995 273	0.49
800 000	MERCK 19-25/06/2079 FRN	EUR	777 698	0.08		<i>Belgium</i>		<i>8 924 265</i>	<i>0.88</i>
					6 500 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	6 049 745	0.60
					100 000	KBC GROUP NV 23-25/04/2033 FRN	EUR	102 181	0.01
					2 700 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	2 772 339	0.27

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United Kingdom</i>				
600 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	633 599	0.06
1 500 000	NATWEST GROUP 21-14/09/2032 FRN	EUR	1 325 003	0.13
4 784 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	4 866 678	0.48
800 000	NATWEST GROUP 23-14/03/2028 FRN	EUR	822 748	0.08
685 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	711 889	0.07
100 000	NATWEST GROUP 23-28/02/2034 FRN	EUR	105 145	0.01
300 000	PIRAEUS GRP FIN 19-26/06/2029 FRN	EUR	303 600	0.03
<i>Denmark</i>				
4 000 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	3 754 932	0.37
1 000 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	1 040 055	0.10
1 800 000	ORSTED A/S 17-24/11/3017 FRN	EUR	1 755 383	0.17
100 000	ORSTED A/S 19-09/12/3019 FRN	EUR	87 424	0.01
200 000	ORSTED A/S 21-18/02/3021 FRN	EUR	152 957	0.02
10 000	ORSTED A/S 22-08/12/3022 FRN	EUR	9 976	0.00
<i>Austria</i>				
400 000	ERSTE GROUP 23-15/04/2172 FRN	EUR	421 853	0.04
2 500 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	2 583 977	0.25
<i>United States of America</i>				
200 000	BANK OF AMERICA CORP 19-22/10/2025 FRN	USD	176 357	0.02
200 000	GOLDMAN SACHS GROUP 19-31/12/2059 FRN	USD	179 812	0.02
400 000	GOLDMAN SACHS GROUP 21-12/02/2026 FRN	USD	343 367	0.03
1 000 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	810 823	0.08
<i>Sweden</i>				
100 000	SBAB BANK AB 23-26/06/2026 FRN	EUR	100 972	0.01
900 000	TELIA CO AB 20-11/05/2081 FRN	EUR	834 292	0.08
300 000	TELIA CO AB 22-30/06/2083 FRN	EUR	274 926	0.03
<i>Finland</i>				
560 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	581 614	0.06
<i>Poland</i>				
100 000	MBANK 21-21/09/2027 FRN	EUR	86 277	0.01
100 000	MBANK 23-11/09/2027 FRN	EUR	105 258	0.01
Shares/Units in investment funds			61 827 301	6.07
<i>Luxembourg</i>				
200.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	21 994 013	2.16
200.00	BNP PARIBAS FUNDS SOCIAL BOND - X CAP	EUR	19 174 223	1.88
145 825.78	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	20 659 065	2.03
Total securities portfolio			996 645 420	98.29

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market					240 850 054	94.07			
Bonds					200 432 472	78.28			
<i>The Netherlands</i>					<i>47 402 043</i>	<i>18.51</i>			
2 410 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	2 026 664	0.79	2 340 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	2 029 915	0.79
2 320 000	AGCO INTERNATION 0.800% 21-06/10/2028	EUR	2 027 783	0.79	1 530 000	FEDEX CORP 1.300% 19-05/08/2031	EUR	1 348 826	0.53
1 970 000	COMPASS GROUP 3.000% 22-08/03/2030	EUR	1 962 019	0.77	2 090 000	GENERAL MILLS IN 0.450% 20-15/01/2026	EUR	1 971 050	0.77
1 283 000	CTP NV 0.500% 21-21/06/2025	EUR	1 207 624	0.47	1 640 000	ILLINOIS TOOL WK 0.625% 19-05/12/2027	EUR	1 507 605	0.59
2 440 000	DSV PANALPINA 0.500% 21-03/03/2031	EUR	2 039 366	0.80	1 300 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	1 248 780	0.49
1 080 000	DSV PANALPINA 0.750% 21-05/07/2033	EUR	860 440	0.34	1 570 000	ILLINOIS TOOL WK 3.000% 14-19/05/2034	EUR	1 559 181	0.61
2 590 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	1 919 283	0.75	1 970 000	MANPOWERGROUP 3.500% 22-30/06/2027	EUR	1 971 323	0.77
2 200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	2 052 607	0.80	2 080 000	MARSH & MCLENNAN 1.349% 19-21/09/2026	EUR	1 990 547	0.78
640 000	EDP FINANCE BV 3.875% 22-11/03/2030	EUR	662 244	0.26	2 070 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	2 003 288	0.78
1 200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	1 157 035	0.45	2 180 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	2 097 773	0.82
900 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	732 740	0.29	2 260 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	1 866 432	0.73
1 700 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	1 354 862	0.53	1 710 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	1 660 135	0.65
2 200 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	2 026 371	0.79	1 170 000	TAPESTRY INC 5.875% 23-27/11/2031	EUR	1 228 395	0.48
800 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	828 810	0.32	2 060 000	VISA INC 1.500% 22-15/06/2026	EUR	1 989 650	0.78
2 060 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	1 973 541	0.77	<i>United Kingdom</i>				
1 080 000	LSEG NTHRLND BV 0.250% 21-06/04/2028	EUR	961 333	0.38	1 160 000	3I GROUP 4.875% 23-14/06/2029	EUR	1 208 405	0.47
1 080 000	LSEG NTHRLND BV 4.125% 23-29/09/2026	EUR	1 107 383	0.43	2 340 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	2 035 164	0.79
1 910 000	LSEG NTHRLND BV 4.231% 23-29/09/2030	EUR	2 014 702	0.79	2 400 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	2 063 740	0.81
420 000	PACCAR FINANCIAL 3.250% 22-29/11/2025	EUR	420 611	0.16	2 140 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	2 015 037	0.79
1 360 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	1 232 619	0.48	1 980 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	2 088 297	0.82
2 360 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	1 989 511	0.78	2 100 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	2 006 247	0.78
1 170 000	RELX FINANCE 1.375% 16-12/05/2026	EUR	1 128 923	0.44	2 200 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	2 010 329	0.79
1 560 000	STELLANTIS NV 0.750% 21-18/01/2029	EUR	1 384 777	0.54	2 060 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	2 003 266	0.78
2 220 000	STELLANTIS NV 1.250% 21-20/06/2033	EUR	1 787 278	0.70	1 390 000	INTERMEDIATE CAP 1.625% 20-17/02/2027	EUR	1 280 436	0.50
1 900 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	2 004 256	0.78	2 000 000	LINDE PLC 1.625% 22-31/03/2035	EUR	1 715 603	0.67
2 000 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	2 001 051	0.78	2 330 000	NATIONAL GRID PLC 0.250% 21-01/09/2028	EUR	2 032 333	0.79
1 990 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	2 045 686	0.80	250 000	NATIONAL GRID PLC 2.949% 22-30/03/2030	EUR	243 352	0.10
1 940 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	2 026 128	0.79	2 010 000	NATIONAL GRID PLC 3.875% 23-16/01/2029	EUR	2 064 244	0.81
750 000	WOLTERS KLUWER N 0.250% 21-30/03/2028	EUR	672 343	0.26	830 000	NATIONAL GRID PLC 4.275% 23-16/01/2035	EUR	857 363	0.33
2 080 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	1 803 863	0.70	1 600 000	OMNICOM FIN HOL 0.800% 19-08/07/2027	EUR	1 476 329	0.58
1 920 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	1 990 190	0.78	2 270 000	OTE PLC 0.875% 19-24/09/2026	EUR	2 130 700	0.83
<i>United States of America</i>					<i>Italy</i>				
2 230 000	BLACKSTONE HLDGS 1.500% 19-10/04/2029	EUR	2 016 166	0.79	2 252 000	ERG SPA 0.500% 20-11/09/2027	EUR	2 033 337	0.79
2 020 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	1 956 561	0.76	2 560 000	ERG SPA 0.875% 21-15/09/2031	EUR	2 056 164	0.80
820 000	CHUBB INA HLDGS 0.875% 19-15/12/2029	EUR	724 891	0.28	800 000	INTESA SANPAOLO 1.350% 21-24/02/2031	EUR	654 984	0.26
1 290 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	1 135 285	0.44	530 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	569 834	0.22
560 000	CHUBB INA HLDGS 1.550% 18-15/03/2028	EUR	527 979	0.21	1 950 000	TERNA RETE 3.625% 23-21/04/2029	EUR	1 989 055	0.78
1 980 000	CHUBB INA HLDGS 2.500% 18-15/03/2038	EUR	1 732 553	0.68	700 000	TERNA RETE 3.875% 23-24/07/2033	EUR	721 222	0.28
2 140 000	COCA-COLA CO/THE 1.100% 16-02/09/2036	EUR	1 688 826	0.66	2 350 000	TERNA SPA 0.375% 20-25/09/2030	EUR	1 942 450	0.76
2 180 000	DOVER CORP 0.750% 19-04/11/2027	EUR	1 994 396	0.78	2 480 000	TERNA SPA 0.375% 21-23/06/2029	EUR	2 140 278	0.84
2 060 000	DOVER CORP 1.250% 16-09/11/2026	EUR	1 959 849	0.77	<i>Sweden</i>				
1 100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	1 000 104	0.39	1 910 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	1 958 270	0.76
2 620 000	EQUINIX INC 1.000% 21-15/03/2033	EUR	2 113 571	0.83	1 380 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	1 273 915	0.50
					2 240 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	2 036 053	0.80
					1 900 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	1 931 213	0.75
					2 030 000	TELE2 AB 2.125% 18-15/05/2028	EUR	1 941 627	0.76

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Corporate Bond

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Luxembourg</i>		<i>8 040 222</i>	<i>3.13</i>		<i>Mexico</i>		<i>1 909 660</i>	<i>0.75</i>
920 000	CPI PROPERTY GRO 1.625% 19-23/04/2027	EUR	673 974	0.26	2 000 000	AMERICA MOVIL SA 2.125% 16-10/03/2028	EUR	1 909 660	0.75
2 190 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	2 018 050	0.79		<i>Norway</i>		<i>1 746 534</i>	<i>0.68</i>
2 680 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	2 213 813	0.85	1 200 000	TELENOR 0.250% 20-14/02/2028	EUR	1 074 941	0.42
1 070 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	1 113 164	0.43	710 000	TELENOR 0.750% 19-31/05/2026	EUR	671 593	0.26
120 000	SIMON INTERNATIONAL FIN S 1.125% 21-19/03/2033	EUR	96 381	0.04		Floating rate bonds		40 417 582	15.79
1 210 000	SIMON INTERNATIONAL FIN S 1.250% 16-13/05/2025	EUR	1 166 358	0.46		<i>Ireland</i>		<i>10 681 044</i>	<i>4.18</i>
878 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	758 482	0.30	1 710 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	1 837 037	0.72
	<i>Denmark</i>		<i>8 021 008</i>	<i>3.13</i>	1 530 000	AIB GROUP PLC 23/07/2029 FRN	EUR	1 577 047	0.62
2 190 000	CARLSBERG BREW 0.375% 20-30/06/2027	EUR	1 996 023	0.78	1 060 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	1 144 405	0.45
200 000	CARLSBERG BREW 0.625% 20-09/03/2030	EUR	171 701	0.07	450 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	418 248	0.16
2 290 000	CARLSBERG BREW 0.875% 19-01/07/2029	EUR	2 032 082	0.79	2 040 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	1 983 411	0.77
1 850 000	CARLSBERG BREW 3.250% 22-12/10/2025	EUR	1 851 708	0.72	1 570 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	1 630 630	0.64
1 900 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	1 969 494	0.77	2 000 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	2 090 266	0.82
	<i>France</i>		<i>6 604 429</i>	<i>2.57</i>		<i>Norway</i>		<i>6 022 935</i>	<i>2.35</i>
1 900 000	CARREFOUR BANQUE 4.079% 23-05/05/2027	EUR	1 927 578	0.75	2 320 000	DNB BANK ASA 21-23/02/2029 FRN	EUR	2 034 508	0.79
3 000 000	GECINA 0.875% 21-30/06/2036	EUR	2 210 314	0.86	1 900 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	1 740 801	0.68
1 900 000	LEGRAND SA 1.000% 18-06/03/2026	EUR	1 828 213	0.71	1 210 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	1 205 137	0.47
700 000	MERCIALYS 2.500% 22-28/02/2029	EUR	638 324	0.25	1 040 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 042 489	0.41
	<i>Spain</i>		<i>6 087 246</i>	<i>2.38</i>		<i>United Kingdom</i>		<i>5 351 080</i>	<i>2.09</i>
2 000 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	1 973 345	0.77	180 000	HSBC HOLDINGS 20-13/11/2026 FRN	EUR	169 516	0.07
1 900 000	AENA SME SA 4.250% 23-13/10/2030	EUR	2 018 089	0.79	2 320 000	HSBC HOLDINGS 21-24/09/2029 FRN	EUR	2 034 540	0.79
1 100 000	BANCO BILBAO VIZCAYA ARGENTARIA 0.500% 20-14/01/2027	EUR	1 014 167	0.40	1 210 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	1 194 647	0.47
223 000	MERLIN PROPERTIES 1.875% 16-02/11/2026	EUR	214 435	0.08	150 000	HSBC HOLDINGS 23/05/2033 FRN	EUR	158 949	0.06
1 100 000	MERLIN PROPERTIES 1.875% 19-04/12/2034	EUR	867 210	0.34	1 730 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	1 793 428	0.70
	<i>Canada</i>		<i>6 006 600</i>	<i>2.35</i>		<i>Spain</i>		<i>5 087 741</i>	<i>1.99</i>
2 070 000	ALIMEN COUCHE 1.875% 16-06/05/2026	EUR	1 994 901	0.78	2 000 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	1 813 451	0.71
2 120 000	MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027	EUR	2 019 287	0.79	1 900 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-13/01/2031 FRN	EUR	1 993 126	0.78
1 870 000	MAGNA INTL INC 4.375% 23-17/03/2032	EUR	1 992 412	0.78	1 200 000	CAIXABANK 23-19/07/2034 FRN	EUR	1 281 164	0.50
	<i>Australia</i>		<i>4 654 238</i>	<i>1.81</i>		<i>Portugal</i>		<i>4 307 588</i>	<i>1.68</i>
1 030 000	SCENTRE MGMT 1.450% 19-28/03/2029	EUR	906 489	0.35	2 200 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	2 052 933	0.80
2 090 000	TELSTRA CORP LTD 1.125% 16-14/04/2026	EUR	2 002 396	0.78	1 300 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	1 227 729	0.48
1 890 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	1 745 353	0.68	1 000 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	1 026 926	0.40
	<i>Japan</i>		<i>4 156 246</i>	<i>1.62</i>		<i>Italy</i>		<i>4 025 284</i>	<i>1.57</i>
2 230 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	2 099 191	0.82	2 180 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	2 103 329	0.82
2 400 000	NTT FINANCE 0.342% 21-03/03/2030	EUR	2 057 055	0.80	1 880 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	1 921 955	0.75
	<i>Austria</i>		<i>3 875 485</i>	<i>1.51</i>		<i>United States of America</i>		<i>3 582 119</i>	<i>1.40</i>
1 900 000	A1 TOWERS HLDG 5.250% 23-13/07/2028	EUR	2 009 649	0.78	1 190 000	JPMORGAN CHASE 17-18/05/2028 FRN	EUR	1 123 538	0.44
1 900 000	WIENERBERGER AG 2.750% 20-04/06/2025	EUR	1 865 836	0.73	500 000	JPMORGAN CHASE 18-12/06/2029 FRN	EUR	467 408	0.18
	<i>Ireland</i>		<i>3 869 662</i>	<i>1.51</i>	2 140 000	JPMORGAN CHASE 22-23/03/2030 FRN	EUR	1 991 173	0.78
2 180 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	1 828 552	0.71		<i>Belgium</i>		<i>1 359 791</i>	<i>0.53</i>
2 270 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	2 041 110	0.80	1 400 000	KBC GROUP NV 22-29/03/2026 FRN	EUR	1 359 791	0.53
	<i>Germany</i>		<i>2 239 908</i>	<i>0.88</i>		Shares/Units in investment funds		9 654 083	3.76
1 300 000	SIRIUS REAL ESTA 1.125% 21-22/06/2026	EUR	1 171 144	0.46		<i>France</i>		<i>9 654 083</i>	<i>3.76</i>
1 100 000	TELFONICA DEUTSC 1.750% 18-05/07/2025	EUR	1 068 764	0.42	410.09	BNP PARIBAS MOIS ISR - I CAP	EUR	9 654 083	3.76
						Total securities portfolio		250 504 137	97.83

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Euro Multi-Factor Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>France</i>									
22 929	AXA SA	EUR	676 176	2.70					
11 450	BNP PARIBAS	EUR	716 656	2.87					
5 384	BOUYGUES SA	EUR	183 702	0.73					
5 058	BUREAU VERITAS SA	EUR	115 676	0.46					
2 496	CAPGEMINI SE	EUR	471 120	1.88					
13 302	CARREFOUR SA	EUR	220 348	0.88					
8 113	DANONE	EUR	476 071	1.90					
1 459	EIFPAGE SA	EUR	141 552	0.57					
191	HERMES INTERNATIONAL	EUR	366 491	1.47					
634	IPSEN	EUR	68 409	0.27					
3 333	LEGRAND SA	EUR	313 635	1.25					
2 287	LOREAL	EUR	1 030 636	4.11					
408	LVMH MOET HENNESSY LOUIS VUI	EUR	299 309	1.20					
9 243	MICHELIN (CGDE)	EUR	300 028	1.20					
40 467	ORANGE	EUR	416 972	1.67					
857	PERNOD RICARD SA	EUR	136 906	0.55					
3 310	PUBLICIS GROUPE	EUR	278 040	1.11					
11 304	SANOFI AVENTIS	EUR	1 014 646	4.05					
14 080	TOTAL SA	EUR	867 327	3.47					
5 739	VINCI SA	EUR	652 524	2.61					
<i>Germany</i>									
6 751	BAYERISCHE MOTOREN WERKE AG	EUR	680 366	2.72					
1 283	BECHTLE AG	EUR	58 235	0.23					
54	BEIERSDORF AG	EUR	7 328	0.03					
2 581	BRENNTAG AG	EUR	214 791	0.86					
40 482	DEUTSCHE TELEKOM AG - REG	EUR	880 483	3.52					
4 131	FRESENIUS MEDICAL CARE AG	EUR	156 813	0.63					
2 766	GEA GROUP AG	EUR	104 251	0.42					
982	HANNOVER RUECK SE	EUR	212 407	0.85					
3 082	HENKEL AG & CO KGAA VORZUG	EUR	224 555	0.90					
9 762	INFINEON TECHNOLOGIES AG	EUR	369 004	1.48					
12 276	MERCEDES BENZ GROUP AG	EUR	767 864	3.07					
2 053	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	770 080	3.08					
710	SAP SE	EUR	99 031	0.40					
<i>The Netherlands</i>									
2 673	ASML HOLDING NV	EUR	1 822 183	7.28					
4 925	ASR NEDERLAND NV	EUR	210 298	0.84					
35	HEINEKEN NV	EUR	3 218	0.01					
16 172	KONINKLIJKE AHOLD DELHAIZE	EUR	420 715	1.68					
84 435	KONINKLIJKE KPN NV	EUR	263 268	1.05					
34 417	STELLANTIS NV	EUR	727 920	2.91					
4 695	WOLTERS KLUWER	EUR	604 247	2.42					
<i>Spain</i>									
3 916	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	157 267	0.63					
1 051	AENA SA	EUR	172 469	0.69					
5 072	AMADEUS IT GROUP SA	EUR	329 071	1.32					
7 106	ENAGAS SA	EUR	108 473	0.43					
10 636	ENDESA SA	EUR	196 341	0.79					
72 381	IBERDROLA SA	EUR	859 162	3.44					
18 126	INDUSTRIA DE DISENO TEXTIL	EUR	714 708	2.86					
8 764	RED ELECTRICA CORPORACION SA	EUR	130 671	0.52					
150 692	TELEFONICA SA	EUR	532 546	2.13					
					<i>Italy</i>				
23 571	ASSICURAZIONI GENERALI	EUR	450 324	1.80				2 098 125	8.39
78 527	ENEL SPA	EUR	528 487	2.11				450 324	1.80
265 366	INTESA SANPAOLO	EUR	701 495	2.81				701 495	2.81
14 964	POSTE ITALIANE SPA	EUR	153 755	0.61				153 755	0.61
6 414	PRYSMIAN SPA	EUR	264 064	1.06				264 064	1.06
					<i>Ireland</i>				
31 782	AIB GROUP PLC	EUR	123 314	0.49				493 657	1.97
14 847	BANK OF IRELAND GROUP PLC	EUR	122 013	0.49				123 314	0.49
3 157	KERRY GROUP PLC - A	EUR	248 330	0.99				122 013	0.49
					<i>Switzerland</i>				
10 807	STMICROELECTRONICS NV	EUR	488 584	1.95				488 584	1.95
					<i>Belgium</i>				
2 655	AGEAS	EUR	104 368	0.42				411 356	1.65
5 228	KBC GROEP NV	EUR	306 988	1.23				104 368	0.42
					<i>Portugal</i>				
15 778	GALP ENERGIA SGPS SA	EUR	210 479	0.84				324 873	1.30
4 965	JERONIMO MARTINS	EUR	114 394	0.46				210 479	0.84
					<i>Finland</i>				
11 973	FORTUM OYJ	EUR	156 367	0.63				156 367	0.63
					<i>Austria</i>				
1 066	VERBUND AG	EUR	89 597	0.36				89 597	0.36
					Shares/Units in investment funds				
					<i>France</i>				
53.05	BNP PARIBAS MOIS - ISR - X CAP	EUR	60 014	0.24				60 014	0.24
					Total securities portfolio				
								24 666 562	98.63

BNP PARIBAS FUNDS Sustainable Europe Dividend

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			134 357 696	99.70					
<i>France</i>									
45 851	ACCOR SA	EUR	1 586 445	1.18	70 254	SHELL PLC	EUR	2 093 569	1.55
23 312	AIR LIQUIDE SA	EUR	4 105 709	3.05	40 192	STELLANTIS NV	EUR	850 061	0.63
29 534	AMUNDI SA	EUR	1 819 294	1.35	6 339	WOLTERS KLUWER	EUR	815 829	0.61
7 809	ARKEMA	EUR	804 327	0.60	<i>United Kingdom</i>				
107 168	AXA SA	EUR	3 160 384	2.35	25 901	ANGLO AMERICAN PLC	GBP	589 008	0.44
58 403	BNP PARIBAS	EUR	3 655 444	2.71	31 163	ASTRAZENECA PLC	GBP	3 811 988	2.83
20 317	COMPAGNIE DE SAINT GOBAIN	EUR	1 354 331	1.00	44 234	COMPASS GROUP PLC	GBP	1 095 449	0.81
53 070	CREDIT AGRICOLE SA	EUR	682 056	0.51	8 963	CRODA INTERNATIONAL PLC	GBP	522 337	0.39
17 034	DANONE	EUR	999 555	0.74	46 285	GSK PLC	GBP	774 595	0.57
8 444	ESSILORLUXOTTICA	EUR	1 533 430	1.14	178 465	INFORMA PLC	GBP	1 608 873	1.19
38 943	FAURECIA	EUR	795 216	0.59	1 043 561	LLOYDS BANKING GROUP PLC	GBP	574 558	0.43
9 865	LEGRAND SA	EUR	928 297	0.69	73 596	RELX PLC	GBP	2 641 320	1.96
9 099	LOREAL	EUR	4 100 464	3.04	335 512	TAYLOR WIMPEY PLC	GBP	569 350	0.42
7 191	LVMH MOET HENNESSY LOUIS VUI	EUR	5 275 317	3.91	<i>Italy</i>				
43 600	MICHELIN (CGDE)	EUR	1 415 256	1.05	55 354	ASSICURAZIONI GENERALI	EUR	1 057 538	0.78
6 979	NEXANS SA	EUR	553 086	0.41	367 309	ENEL SPA	EUR	2 471 990	1.83
3 276	PERNOD RICARD SA	EUR	523 341	0.39	119 269	ENI S.P.A.	EUR	1 830 541	1.36
11 772	PUBLICIS GROUPE	EUR	988 848	0.73	560 107	INTESA SANPAOLO	EUR	1 480 643	1.10
17 010	SANOFI AVENTIS	EUR	1 526 818	1.13	77 415	UNICREDIT SPA	EUR	1 901 699	1.41
19 060	SCHNEIDER ELECTRIC SE	EUR	3 464 727	2.57	<i>Denmark</i>				
66 332	SPIE SA - W/I	EUR	1 877 196	1.39	61 098	NOVO NORDISK A/S-B	DKK	5 721 674	4.26
38 854	TECHNIP ENERGIES NV	EUR	822 151	0.61	<i>Spain</i>				
48 741	TOTAL SA	EUR	3 002 446	2.23	391 922	BANCO SANTANDER SA	EUR	1 481 269	1.10
43 232	VEOLIA ENVIRONNEMENT	EUR	1 234 706	0.92	40 340	EDP RENOVAVEIS SA	EUR	747 299	0.55
15 009	VINCI SA	EUR	1 706 523	1.27	170 614	IBERDROLA SA	EUR	2 025 188	1.50
6 562	WENDEL	EUR	529 225	0.39	<i>Belgium</i>				
<i>Germany</i>					<i>Sweden</i>				
5 311	ADIDAS AG	EUR	978 074	0.73	54 453	ATLAS COPCO AB-A	SEK	848 895	0.63
13 598	ALLIANZ SE - REG	EUR	3 290 036	2.44	Shares/Units in investment funds				
6 276	BAYERISCHE MOTOREN WERKE AG	EUR	632 495	0.47	<i>France</i>				
15 429	DEUTSCHE POST AG - REG	EUR	692 068	0.51	16 41	BNP PARIBAS MOIS ISR - I CAP	EUR	386 248	0.29
160 398	DEUTSCHE TELEKOM AG - REG	EUR	3 488 657	2.59	Total securities portfolio				
17 627	INFINEON TECHNOLOGIES AG	EUR	666 301	0.49	134 743 944 99.99				
11 292	LEG IMMOBILIEN SE	EUR	895 681	0.66					
12 401	MERCK KGAA	EUR	1 786 984	1.33					
24 617	SAP SE	EUR	3 433 579	2.55					
18 373	SIEMENS AG - REG	EUR	3 121 940	2.32					
28 033	SIEMENS HEALTHINEERS AG	EUR	1 474 536	1.09					
3 967	SYMRISE AG	EUR	395 272	0.29					
<i>Switzerland</i>									
21 290	CIE FINANCIERE RICHEMONT - REG	CHF	2 650 659	1.97					
10 467	DSM-FIRMENICH AG	EUR	962 964	0.71					
44 057	NESTLE SA-REG	CHF	4 620 842	3.43					
54 873	NOVARTIS AG - REG	CHF	5 009 219	3.72					
4 045	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 063 787	0.79					
2 964	SIKA AG - REG	CHF	872 590	0.65					
35 965	STMICROELECTRONICS NV	EUR	1 625 978	1.21					
4 713	ZURICH INSURANCE GROUP AG	CHF	2 228 498	1.65					
<i>The Netherlands</i>									
2 293	ASM INTERNATIONAL NV	EUR	1 077 595	0.80					
5 462	ASML HOLDING NV	EUR	3 723 445	2.76					
10 919	HEINEKEN NV	EUR	1 003 893	0.74					
65 425	ING GROEP NV	EUR	884 939	0.66					
44 968	KONINKLIJKE AHOLD DELHAIZE	EUR	1 169 843	0.87					
413 066	KONINKLIJKE KPN NV	EUR	1 287 940	0.96					

BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			320 630 459	98.64					
<i>United Kingdom</i>									
208 544	3I GROUP PLC	GBP	5 826 381	1.79					
82 585	ASTRAZENECA PLC	GBP	10 102 140	3.12					
14 880	AVIVA PLC	GBP	74 645	0.02					
155 638	BP PLC	GBP	837 236	0.26					
73 460	BUNZL PLC	GBP	2 704 257	0.83					
93 372	BURBERRY GROUP PLC	GBP	1 525 760	0.47					
2 709 872	CENTRICA PLC	GBP	4 398 402	1.35					
88 811	COCA-COLA EURO PACIFIC PARTNE	USD	5 365 723	1.65					
245 613	COMPASS GROUP PLC	GBP	6 082 575	1.87					
430 860	GSK PLC	GBP	7 210 584	2.22					
1 188 235	HSBC HOLDINGS PLC	GBP	8 714 135	2.69					
145 554	INFORMA PLC	GBP	1 312 178	0.40					
55 501	INTERCONTINENTAL HOTELS GROU	GBP	4 541 020	1.40					
912 402	JD SPORTS FASHION PLC	GBP	1 747 310	0.54					
545 227	NATWEST GROUP PLC	GBP	1 380 449	0.42					
200 183	RELX PLC	GBP	7 184 457	2.21					
614 312	SAINSBURY (J) PLC	GBP	2 145 183	0.66					
1 703 724	TESCO PLC	GBP	5 711 521	1.76					
164 275	UNILEVER PLC	GBP	7 203 797	2.22					
426 648	VODAFONE GROUP PLC	GBP	337 557	0.10					
39 345	WPP PLC	GBP	341 894	0.11					
<i>France</i>									
42 892	BOUYGUES SA	EUR	1 463 475	0.45					
13 217	CAPGEMINI SE	EUR	2 494 709	0.77					
151 666	CARREFOUR SA	EUR	2 512 347	0.77					
18 314	COMPAGNIE DE SAINT GOBAIN	EUR	1 220 811	0.38					
89 670	DANONE	EUR	5 261 836	1.62					
18 205	EIFFAGE SA	EUR	1 766 249	0.54					
6 917	EURAZEO SA	EUR	496 986	0.15					
4 617	GETLINK SE	EUR	76 481	0.02					
7 918	IPSEN	EUR	854 352	0.26					
41 730	LEGRAND SA	EUR	3 926 793	1.21					
15 744	LOREAL	EUR	7 095 034	2.18					
114 902	MICHELIN (CGDE)	EUR	3 729 719	1.15					
506 229	ORANGE	EUR	5 216 184	1.60					
41 564	PUBLICIS GROUPE	EUR	3 491 376	1.07					
91 705	SANOFI AVENTIS	EUR	8 231 441	2.53					
11 109	SCHNEIDER ELECTRIC SE	EUR	2 019 394	0.62					
67 951	TOTAL SA	EUR	4 185 782	1.29					
60 035	VINCI SA	EUR	6 825 980	2.10					
<i>Switzerland</i>									
131 555	ABB LTD-REG	SEK	5 262 200	1.62					
4 609	BKW AG	CHF	741 148	0.23					
72 407	COCA-COLA HBC AG-DI	GBP	1 926 007	0.59					
700	KUEHNE & NAGEL INTERNATIONAL AG - REG	CHF	218 199	0.07					
3 120	LOGITECH INTERNATIONAL - REG	CHF	267 668	0.08					
27 985	NESTLE SA-REG	CHF	2 935 159	0.90					
123 618	NOVARTIS AG - REG	CHF	11 284 779	3.48					
34 889	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 175 389	2.83					
30 995	SGS SA-REG	CHF	2 418 390	0.74					
91 556	STMICROELECTRONICS NV	EUR	4 139 247	1.27					
39 072	SWISS RE AG	CHF	3 974 022	1.22					
6 987	SWISSCOM AG - REG	CHF	3 802 756	1.17					
					<i>Germany</i>				
16 562	ALLIANZ SE - REG	EUR	4 007 176	1.23					
58 913	BAYERISCHE MOTOREN WERKE AG	EUR	5 937 252	1.83					
15 934	BECHTLE AG	EUR	723 244	0.22					
4 439	BRENNTAG AG	EUR	369 414	0.11					
502	DEUTSCHE BOERSE AG	EUR	93 623	0.03					
64 053	DEUTSCHE POST AG - REG	EUR	2 873 097	0.88					
341 743	DEUTSCHE TELEKOM AG - REG	EUR	7 432 910	2.29					
3 686	FRESENIUS MEDICAL CARE AG	EUR	139 921	0.04					
36 288	INFINEON TECHNOLOGIES AG	EUR	1 371 686	0.42					
103 963	MERCEDES BENZ GROUP AG	EUR	6 502 886	2.00					
17 401	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	6 527 115	2.01					
8 458	SIEMENS AG - REG	EUR	1 437 183	0.44					
					<i>The Netherlands</i>				
10 699	ASML HOLDING NV	EUR	7 293 508	2.24					
60 225	ASR NEDERLAND NV	EUR	2 571 608	0.79					
212 462	KONINKLIJKE AHOLD DELHAIZE	EUR	5 527 199	1.70					
1 050 587	KONINKLIJKE KPN NV	EUR	3 275 730	1.01					
18 733	RANDSTAD HOLDING NV	EUR	1 062 536	0.33					
169 579	SHELL PLC	GBP	5 032 282	1.55					
302 965	STELLANTIS NV	EUR	6 407 710	1.97					
33 282	WOLTERS KLUWER	EUR	4 283 393	1.32					
					<i>Spain</i>				
48 933	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS	EUR	1 965 149	0.60					
12 942	AENA SA	EUR	2 123 782	0.65					
10 018	AMADEUS IT GROUP SA	EUR	649 968	0.20					
237 591	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	1 954 424	0.60					
66 142	ENAGAS SA	EUR	1 009 658	0.31					
374 918	IBERDROLA SA	EUR	4 450 277	1.37					
122 931	INDUSTRIA DE DISEÑO TEXTIL	EUR	4 847 169	1.49					
89 577	RED ELECTRICA CORPORACION SA	EUR	1 335 593	0.41					
1 526 939	TELEFONICA SA	EUR	5 396 202	1.66					
					<i>Denmark</i>				
97 819	NOVO NORDISK A/S-B	DKK	9 160 505	2.83					
2 054	PANDORA A/S	DKK	257 131	0.08					
					<i>Italy</i>				
75 374	ASSICURAZIONI GENERALI	EUR	1 440 020	0.44					
232 510	ENEL SPA	EUR	1 564 792	0.48					
186 738	POSTE ITALIANE SPA	EUR	1 918 733	0.59					
73 844	PRYSMIAN SPA	EUR	3 040 157	0.94					
					<i>Norway</i>				
28 316	AKER BP ASA	NOK	745 855	0.23					
113 086	EQUINOR ASA	NOK	3 247 373	1.00					
					<i>Ireland</i>				
258 907	AIB GROUP PLC	EUR	1 004 559	0.31					
137 607	BANK OF IRELAND GROUP PLC	EUR	1 130 854	0.35					
20 270	DCC PLC	GBP	1 351 567	0.42					
					<i>Portugal</i>				
90 508	GALP ENERGIA SGPS SA	EUR	1 207 377	0.37					
62 442	JERONIMO MARTINS	EUR	1 438 664	0.44					
					<i>Sweden</i>				
31 724	INDUSTRIVARDEN AB - C	SEK	935 548	0.29					
69 693	VOLVO AB - B	SEK	1 638 325	0.50					
					<i>Belgium</i>				
18 746	KBC GROEP NV	EUR	1 100 765	0.34					

BNP PARIBAS FUNDS Sustainable Europe Multi-Factor Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity Denomination	Quotation currency	Market value	% of net assets
<i>Austria</i>			
12 914 VERBUND AG	EUR	1 085 422	0.33
<i>France</i>			
707.36 BNP PARIBAS MOIS - ISR - X CAP	EUR	800 197	0.25
Shares/Units in investment funds		800 197	0.25
Total securities portfolio		321 430 656	98.89

BNP PARIBAS FUNDS Sustainable Europe Value

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			416 096 626	99.31					
<i>France</i>					<i>Spain</i>				
113 093	AMUNDI SA	EUR	6 966 529	1.66	538 301	BANCO BILBAO VIZCAYA ARGENTARIA	EUR	4 428 064	1.06
72 572	ARKEMA	EUR	7 474 916	1.78	4 053 416	BANCO SANTANDER SA	EUR	15 319 886	3.66
451 327	AXA SA	EUR	13 309 633	3.18	1 002 634	IBERDROLA SA	EUR	11 901 266	2.84
254 920	BNP PARIBAS	EUR	15 955 443	3.80	<i>United Kingdom</i>				
131 539	COMPAGNIE DE SAINT GOBAIN	EUR	8 768 390	2.09	243 427	ANGLO AMERICAN PLC	GBP	5 535 713	1.32
123 626	DANONE	EUR	7 254 374	1.73	34 128	ASTRAZENECA PLC	GBP	4 174 679	1.00
218 759	ENGIE	EUR	3 482 206	0.83	11 227 839	LLOYDS BANKING GROUP PLC	GBP	6 181 758	1.48
135 848	FAURECIA	EUR	2 774 016	0.66	1 009 212	TAYLOR WIMPEY PLC	GBP	1 712 592	0.41
17 002	IPSEN	EUR	1 834 516	0.44	<i>Norway</i>				
92 560	RENAULT SA	EUR	3 415 927	0.82	1 118 282	NORSK HYDRO ASA	NOK	6 818 246	1.63
102 948	SANOFI AVENTIS	EUR	9 240 612	2.21	<i>Finland</i>				
207 669	SOCIETE GENERALE SA	EUR	4 989 248	1.19	341 694	STORA ENSO OYJ - R	EUR	4 279 717	1.02
112 637	SPIE SA - W/I	EUR	3 187 627	0.76	<i>Belgium</i>				
169 958	TECHNIP ENERGIES NV	EUR	3 596 311	0.86	24 049	SYENSO SA	EUR	2 266 859	0.54
217 837	TOTAL SA	EUR	13 418 759	3.20	Shares/Units in investment funds				
224 707	VEOLIA ENVIRONNEMENT	EUR	6 417 632	1.53	<i>France</i>				
84 272	VINCI SA	EUR	9 581 726	2.29	174.19	BNP PARIBAS MOIS ISR - I CAP	EUR	4 100 722	0.98
21 182	WENDEL	EUR	1 708 328	0.41	Total securities portfolio				
<i>Germany</i>					420 197 348				
70 683	ALLIANZ SE - REG	EUR	17 101 752	4.07	100.29				
43 684	BASF SE	EUR	2 130 906	0.51					
76 458	BAYER AG - REG	EUR	2 571 283	0.61					
26 915	BAYERISCHE MOTOREN WERKE AG	EUR	2 712 494	0.65					
86 352	COVESTRO AG	EUR	4 549 023	1.09					
88 407	DEUTSCHE POST AG - REG	EUR	3 965 496	0.95					
616 959	DEUTSCHE TELEKOM AG - REG	EUR	13 418 858	3.20					
324 711	E.ON SE	EUR	3 945 239	0.94					
209 565	EVONIK INDUSTRIES AG	EUR	3 876 953	0.93					
83 921	INFINEON TECHNOLOGIES AG	EUR	3 172 214	0.76					
95 070	KION GROUP AG	EUR	3 676 357	0.88					
58 667	LEG IMMOBILIEN SE	EUR	4 653 466	1.11					
39 361	MERCK KGAA	EUR	5 671 920	1.35					
30 007	SAP SE	EUR	4 185 376	1.00					
93 541	SIEMENS AG - REG	EUR	15 894 487	3.79					
214 174	VONOVIA SE	EUR	6 112 526	1.46					
<i>Switzerland</i>					<i>Italy</i>				
49 389	NESTLE SA-REG	CHF	5 180 081	1.24	284 555	ASSICURAZIONI GENERALI	EUR	5 436 423	1.30
272 192	NOVARTIS AG - REG	CHF	24 847 730	5.92	1 930 795	ENEL SPA	EUR	12 994 250	3.10
36 562	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 615 369	2.29	488 080	ENI S.P.A.	EUR	7 491 052	1.79
105 889	STMICROELECTRONICS NV	EUR	4 787 242	1.14	4 150 423	INTESA SANPAOLO	EUR	10 971 643	2.62
18 064	ZURICH INSURANCE GROUP AG	CHF	8 541 394	2.04	271 038	UNICREDIT SPA	EUR	6 658 048	1.59
<i>The Netherlands</i>									
64 282	ASR NEDERLAND NV	EUR	2 744 841	0.66					
214 892	ING GROEP NV	EUR	2 906 629	0.69					
167 337	KONINKLIJKE AHOLD DELHAIZE	EUR	4 353 272	1.04					
1 916 694	KONINKLIJKE KPN NV	EUR	5 976 252	1.43					
395 724	SHELL PLC	GBP	11 743 169	2.80					
388 459	STELLANTIS NV	EUR	8 215 908	1.96					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			250 536 718	65.87					
<i>United States of America</i>									
867 000	ABBVIE INC 3.200% 20-21/11/2029	USD	809 744	0.21	500 000	CSX CORP 4.100% 12-15/03/2044	USD	437 692	0.12
320 000	ABBVIE INC 4.250% 20-21/11/2049	USD	286 092	0.08	3 000 000	CVS HEALTH CORP 2.125% 21-15/09/2031	USD	2 482 677	0.65
126 000	ABBVIE INC 4.550% 20-15/03/2035	USD	123 665	0.03	500 000	CVS HEALTH CORP 5.625% 23-21/02/2053	USD	507 579	0.13
368 000	ABBVIE INC 4.750% 20-15/03/2045	USD	354 434	0.09	500 000	DAIMLER TRUCK 5.500% 23-20/09/2033	USD	512 973	0.13
500 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	430 149	0.11	450 000	DEERE & CO 3.750% 20-15/04/2050	USD	393 605	0.10
2 250 000	AGILENT TECH INC 2.750% 19-15/09/2029	USD	2 059 428	0.54	1 250 000	DELL INT / EMC 5.300% 21-01/10/2029	USD	1 276 498	0.34
516 000	AIR LEASE CORP 3.125% 20-01/12/2030	USD	452 259	0.12	504 000	DIGITAL REALTY 3.600% 19-01/07/2029	USD	471 940	0.12
1 000 000	AIR LEASE CORP 4.625% 18-01/10/2028	USD	977 467	0.26	250 000	DOLLAR GENERAL 5.450% 23-05/07/2033	USD	254 475	0.07
150 000	ALBEMARLE CORP 4.650% 22-01/06/2027	USD	147 663	0.04	608 000	DOMINION ENERGY 3.375% 20-01/04/2030	USD	559 036	0.15
100 000	ALBEMARLE CORP 5.650% 22-01/06/2052	USD	92 860	0.02	950 000	DOMINION ENERGY 4.250% 18-01/06/2028	USD	936 161	0.25
600 000	ALEXANDRIA REAL 4.750% 23-15/04/2035	USD	581 537	0.15	500 000	DOMINION ENERGY 4.850% 22-15/08/2052	USD	459 957	0.12
300 000	ALEXANDRIA REAL 5.150% 23-15/04/2053	USD	288 578	0.08	500 000	DOMINION RESOURCES 4.700% 14-01/12/2044	USD	443 542	0.12
1 000 000	ALLSTATE CORP 1.450% 20-15/12/2030	USD	808 518	0.21	50 000	DOMINION RESOURCES 5.250% 03-01/08/2033	USD	50 719	0.01
1 300 000	AMERICAN TOWER 5.800% 23-15/11/2028	USD	1 353 159	0.36	500 000	DUKE ENERGY COR 6.100% 23-15/09/2053	USD	544 223	0.14
508 000	AMERICAN WATER 4.200% 18-01/09/2048	USD	443 636	0.12	500 000	DUKE ENERGY OHIO 5.250% 23-01/04/2033	USD	515 621	0.14
800 000	AMGEN INC 4.400% 15-01/05/2045	USD	710 792	0.19	700 000	DUKE ENERGY OHIO 5.650% 23-01/04/2053	USD	738 648	0.19
500 000	AMGEN INC 5.750% 23-02/03/2063	USD	525 370	0.14	1 350 000	ECOLAB INC 4.800% 20-24/03/2030	USD	1 385 394	0.36
1 000 000	AON CORP 2.800% 20-15/05/2030	USD	886 132	0.23	500 000	ELI LILLY & CO 1.375% 21-14/09/2061	EUR	343 984	0.09
1 435 000	AON CORP 3.750% 19-02/05/2029	USD	1 373 168	0.36	500 000	ELI LILLY & CO 4.875% 23-27/02/2053	USD	517 282	0.14
300 000	APPLE INC 0.500% 19-15/11/2031	EUR	282 164	0.07	1 000 000	EMERSON ELECTRIC 2.750% 20-15/10/2050	USD	686 299	0.18
300 000	APPLIED MATERIAL 5.850% 11-15/06/2041	USD	334 899	0.09	500 000	ENTERPRISE PRODU 4.150% 18-16/10/2028	USD	493 516	0.13
500 000	AQUA AMERICA INC 3.566% 19-01/05/2029	USD	467 844	0.12	1 000 000	ENTERPRISE PRODU 4.200% 19-31/01/2050	USD	869 739	0.23
2 200 000	AT&T INC 2.750% 20-01/06/2031	USD	1 927 985	0.51	1 000 000	ENTERPRISE PRODU 5.350% 23-31/01/2033	USD	1 046 125	0.27
1 000 000	AT&T INC 3.500% 21-15/09/2053	USD	725 999	0.19	100 000	EQUINIX INC 0.250% 21-15/03/2027	EUR	100 433	0.03
700 000	AT&T INC 4.750% 15-15/05/2046	USD	634 553	0.17	1 000 000	EQUINIX INC 2.500% 21-15/05/2031	USD	849 324	0.22
1 700 000	AT&T INC 5.400% 23-15/02/2034	USD	1 752 631	0.46	300 000	ESTEE LAUDER CO 5.150% 23-15/05/2053	USD	305 243	0.08
500 000	AVALONBAY COMMUN 5.300% 23-07/12/2033	USD	520 401	0.14	1 000 000	EXELON CO 3.350% 23-15/03/2032	USD	887 777	0.23
200 000	BECTON DICKINSON 1.957% 21-11/02/2031	USD	166 631	0.04	200 000	EXELON CO 5.150% 23-15/03/2028	USD	202 912	0.05
200 000	BECTON DICKINSON 2.823% 20-20/05/2030	USD	178 812	0.05	358 000	EXELON CORP 4.450% 16-15/04/2046	USD	309 969	0.08
200 000	BECTON DICKINSON 3.700% 17-06/06/2027	USD	193 699	0.05	1 250 000	EXELON CORP 4.700% 20-15/04/2050	USD	1 126 716	0.30
1 000 000	BIOGEN INC 2.250% 20-01/05/2030	USD	851 885	0.22	200 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	191 653	0.05
192 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	217 874	0.06	500 000	FEDEX CORP 4.050% 18-15/02/2048	USD	417 582	0.11
207 000	BOOKING HLDS INC 4.125% 23-12/05/2033	EUR	243 718	0.06	500 000	FEDEX CORP 4.250% 20-15/05/2030	USD	488 811	0.13
700 000	BOOKING HLDS INC 4.625% 20-13/04/2030	USD	704 939	0.19	500 000	FISERV INC 5.450% 23-02/03/2028	USD	515 077	0.14
800 000	BRISTOL-MYERS 2.350% 20-13/11/2040	USD	558 265	0.15	700 000	FISERV INC 5.600% 23-02/03/2033	USD	729 343	0.19
700 000	BRISTOL-MYERS 4.350% 20-15/11/2047	USD	616 863	0.16	286 000	FLORIDA POWER & 4.625% 23-15/05/2030	USD	289 090	0.08
278 000	BRISTOL-MYERS 6.400% 23-15/11/2063	USD	322 065	0.08	400 000	FORD MOTOR CO 6.100% 22-19/08/2032	USD	403 144	0.11
1 700 000	BROADCOM INC 3.469% 21-15/04/2034	USD	1 480 294	0.39	954 000	FORD MOTOR CRED 6.798% 23-07/11/2028	USD	998 006	0.26
500 000	CAMPBELL SOUP CO 2.375% 20-24/04/2030	USD	433 259	0.11	150 000	FORD MOTOR CREDIT 5.125% 23-20/02/2029	EUR	173 224	0.05
100 000	CARRIER GLOBAL 4.125% 23-29/05/2028	EUR	113 611	0.03	1 000 000	GEN MOTORS FIN 6.100% 23-07/01/2034	USD	1 030 162	0.27
500 000	CARRIER GLOBAL 6.200% 23-15/03/2054	USD	576 766	0.15	945 000	GENERAL MILLS IN 4.950% 23-29/03/2033	USD	957 313	0.25
350 000	CISCO SYSTEMS 5.900% 09-15/02/2039	USD	388 851	0.10	500 000	GENERAL MILLS IN 5.500% 23-17/10/2028	USD	517 491	0.14
574 000	COCA-COLA CO/THE 1.375% 20-15/03/2031	USD	472 716	0.12	600 000	GENERAL MOTORS FIN 5.850% 23-06/04/2030	USD	618 662	0.16
358 000	CONSOLIDATED EDISON 3.850% 16-15/06/2046	USD	290 974	0.08	269 000	GILEAD SCIENCES 5.550% 23-15/10/2053	USD	291 736	0.08
256 000	COTY INC 5.750% 23-15/09/2028	EUR	296 930	0.08	358 000	HALLIBURTON CO 2.920% 20-01/03/2030	USD	322 296	0.08
					358 000	HALLIBURTON CO 4.850% 15-15/11/2035	USD	352 733	0.09
					500 000	HALLIBURTON CO 5.000% 15-15/11/2045	USD	481 551	0.13
					716 000	HARTFORD FINANCIAL SERVICES 2.800% 19-19/08/2029	USD	650 285	0.17
					1 800 000	HCA INC 5.500% 23-01/06/2033	USD	1 832 220	0.48

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	HERSHEY COMPANY 1.700% 20-01/06/2030	USD	424 986	0.11	50 000	MOSAIC CO 5.375% 23-15/11/2028	USD	51 065	0.01
500 000	HERSHEY COMPANY 4.500% 23-04/05/2033	USD	503 408	0.13	145 000	NASDAQ INC 4.500% 23-15/02/2032	EUR	171 400	0.05
350 000	HIGH ST FDG TR I 4.111% 18-15/02/2028	USD	332 988	0.09	200 000	NASDAQ INC 5.950% 23-15/08/2053	USD	215 317	0.06
500 000	HOME DEPOT INC 3.350% 20-15/04/2050	USD	388 457	0.10	2 500 000	NETFLIX INC 5.875% 18-15/11/2028	USD	2 677 274	0.70
450 000	HOME DEPOT INC 4.250% 15-01/04/2046	USD	407 760	0.11	1 500 000	NEXTERA ENERGY 5.050% 23-28/02/2033	USD	1 502 159	0.39
500 000	HOME DEPOT INC 4.900% 23-15/04/2029	USD	514 654	0.14	300 000	NEXTERA ENERGY 5.250% 23-28/02/2053	USD	294 530	0.08
1 000 000	HYUNDAI CAP AMER 5.680% 23-26/06/2028	USD	1 019 248	0.27	450 000	NVIDIA CORP 3.500% 20-01/04/2050	USD	375 507	0.10
500 000	IBM CORP 1.950% 20-15/05/2030	USD	429 383	0.11	2 716 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	2 356 271	0.62
246 000	IBM CORP 3.625% 23-06/02/2031	EUR	280 057	0.07	963 000	ONCOR ELECTRIC D 5.650% 23-15/11/2033	USD	1 025 789	0.27
217 000	IBM CORP 3.750% 23-06/02/2035	EUR	249 884	0.07	1 100 000	ORACLE CORP 2.875% 21-25/03/2031	USD	973 703	0.26
200 000	IBM CORP 4.000% 23-06/02/2043	EUR	229 396	0.06	1 600 000	ORACLE CORP 2.950% 20-01/04/2030	USD	1 443 319	0.38
124 000	IHG FINANCE LLC 4.375% 23-28/11/2029	EUR	141 874	0.04	300 000	ORACLE CORP 5.550% 23-06/02/2053	USD	300 360	0.08
1 000 000	INTEL CORP 5.700% 23-10/02/2053	USD	1 082 697	0.28	750 000	ORACLE CORP 6.250% 22-09/11/2032	USD	815 482	0.21
256 000	INTUIT INC 5.500% 23-15/09/2053	USD	280 516	0.07	625 000	PACKAGING CORP 5.700% 23-01/12/2033	USD	658 398	0.17
100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	105 889	0.03	1 000 000	PEPSICO INC 4.650% 23-15/02/2053	USD	995 802	0.26
250 000	JM SMUCKER CO 5.900% 23-15/11/2028	USD	262 825	0.07	1 760 000	PRINCIPAL FINL 2.125% 20-15/06/2030	USD	1 488 519	0.39
250 000	JM SMUCKER CO 6.200% 23-15/11/2033	USD	272 410	0.07	300 000	PROLOGIS EURO 0.375% 20-06/02/2028	EUR	295 363	0.08
400 000	JOHN DEERE CAP 4.950% 23-14/07/2028	USD	410 420	0.11	497 000	PROLOGIS EURO 3.875% 23-31/01/2030	EUR	558 567	0.15
108 000	KELLOGG CO 4.500% 16-01/04/2046	USD	96 673	0.03	100 000	PROLOGIS EURO 4.250% 23-31/01/2043	EUR	111 074	0.03
600 000	KELLOGG CO 5.250% 23-01/03/2033	USD	612 405	0.16	615 000	PROLOGIS LP 2.125% 20-15/10/2050	USD	364 052	0.10
850 000	KEURIG DR PEPPER 3.200% 20-01/05/2030	USD	780 918	0.21	400 000	PROLOGIS LP 2.250% 20-15/04/2030	USD	349 752	0.09
500 000	KEURIG DR PEPPER 3.350% 21-15/03/2051	USD	372 776	0.10	500 000	PROLOGIS LP 2.875% 22-15/11/2029	USD	453 526	0.12
500 000	KIMCO REALTY 6.400% 23-01/03/2034	USD	549 418	0.14	500 000	PROLOGIS LP 5.125% 23-15/01/2034	USD	516 193	0.14
1 000 000	KRAFT HEINZ FOOD 4.375% 16-01/06/2046	USD	876 776	0.23	1 000 000	PRUDENTIAL FIN 3.700% 19-13/03/2051	USD	790 914	0.21
500 000	KROGER CO 2.200% 20-01/05/2030	USD	428 264	0.11	500 000	PRUDENTIAL FIN 3.935% 18-07/12/2049	USD	410 813	0.11
608 000	LAM RESEARCH 2.875% 20-15/06/2050	USD	433 838	0.11	500 000	QUALCOMM INC 6.000% 22-20/05/2053	USD	577 382	0.15
330 000	LEAR CORP 3.800% 17-15/09/2027	USD	317 945	0.08	200 000	QUEST DIAGNOSTIC 6.400% 23-30/11/2033	USD	221 600	0.06
750 000	LOWES COS INC 2.625% 21-01/04/2031	USD	656 222	0.17	2 000 000	REALTY INCOME 4.700% 23-15/12/2028	USD	2 012 408	0.53
500 000	LOWES COS INC 4.500% 20-15/04/2030	USD	497 449	0.13	2 000 000	REPUBLIC SVCS 5.000% 23-15/12/2033	USD	2 040 900	0.54
500 000	LOWES COS INC 5.150% 23-01/07/2033	USD	513 436	0.13	857 000	ROCHE HLDGS INC 5.593% 23-13/11/2033	USD	922 192	0.24
417 000	LOWES COS INC 5.750% 23-01/07/2053	USD	442 638	0.12	500 000	RYDER SYSTEM INC 6.300% 23-01/12/2028	USD	529 492	0.14
1 000 000	MARRIOTT INTL 5.550% 23-15/10/2028	USD	1 031 947	0.27	319 000	S&P GLOBAL INC 5.250% 23-15/09/2033	USD	333 260	0.09
500 000	MARSH & MCLENNAN 5.400% 23-15/09/2033	USD	527 863	0.14	1 266 000	SALESFORCE.COM 1.950% 21-15/07/2031	USD	1 080 102	0.28
300 000	MARVELL TECH INC 4.875% 21-22/06/2028	USD	298 906	0.08	991 000	SYSCO CORP 2.400% 20-15/02/2030	USD	873 935	0.23
208 000	MARVELL TECH INC 5.950% 23-15/09/2033	USD	220 346	0.06	500 000	TARGET CORP 4.800% 23-15/01/2053	USD	495 972	0.13
1 200 000	MCCORMICK 1.850% 21-15/02/2031	USD	982 585	0.26	250 000	TERRAFORM POWER 5.000% 17-31/01/2028	USD	243 988	0.06
200 000	MCDONALDS CORP 3.625% 19-01/09/2049	USD	160 201	0.04	300 000	TEXAS INSTRUMENT 5.050% 23-18/05/2063	USD	307 291	0.08
100 000	MCDONALDS CORP 3.625% 23-28/11/2027	EUR	112 779	0.03	222 000	TOYOTA MTR CREDIT 3.850% 23-24/07/2030	EUR	254 806	0.07
100 000	MCDONALDS CORP 3.875% 23-20/02/2031	EUR	114 631	0.03	300 000	UNILEVER CAPITAL 5.000% 23-08/12/2033	USD	310 810	0.08
184 000	MCDONALDS CORP 4.125% 23-28/11/2035	EUR	214 133	0.06	1 000 000	UNION PAC CORP 2.400% 20-05/02/2030	USD	891 543	0.23
200 000	MCDONALDS CORP 4.450% 18-01/09/2048	USD	185 504	0.05	500 000	UNION PAC CORP 3.250% 20-05/02/2050	USD	382 582	0.10
800 000	MCDONALDS CORP 4.700% 15-09/12/2035	USD	791 313	0.21	500 000	UNION PAC CORP 3.799% 16-01/10/2051	USD	420 337	0.11
500 000	MCDONALDS CORP 4.950% 23-14/08/2033	USD	514 143	0.14	1 500 000	UNITED PARCEL 6.200% 08-15/01/2038	USD	1 718 549	0.45
1 500 000	MERCEDES-BNZ FIN 4.800% 23-30/03/2028	USD	1 514 850	0.40	900 000	UNITEDHEALTH GRP 4.250% 23-15/01/2029	USD	897 721	0.24
1 000 000	MERCK & CO INC 4.300% 23-17/05/2030	USD	999 888	0.26	1 478 000	UNITEDHEALTH GRP 5.050% 23-15/04/2053	USD	1 495 815	0.39
500 000	MERCK & CO INC 5.150% 23-17/05/2063	USD	521 712	0.14	358 000	VENTAS REALTY LP 3.000% 19-15/01/2030	USD	316 217	0.08
500 000	METLIFE INC 5.375% 23-15/07/2033	USD	521 673	0.14	858 000	VIRGINIA EL&PWR 2.450% 20-15/12/2050	USD	527 603	0.14
600 000	MICRON TECH 5.875% 23-09/02/2033	USD	625 407	0.16	300 000	VISA INC 4.150% 15-14/12/2035	USD	293 810	0.08
2 000 000	MORGAN STANLEY 3.950% 15-23/04/2027	USD	1 940 349	0.51	600 000	VMWARE INC 2.200% 21-15/08/2031	USD	495 453	0.13
679 000	MORGAN STANLEY 4.375% 17-22/01/2047	USD	611 877	0.16	500 000	VOLKSWAGEN GRP 4.600% 22-08/06/2029	USD	489 391	0.13
					1 600 000	WALT DISNEY CO 3.000% 16-30/07/2046	USD	1 179 588	0.31

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
716 000	WASTE MANAGEMENT 1.500% 20-15/03/2031	USD	585 087	0.15	100 000	ICADE 1.000% 22-19/01/2030	EUR	93 688	0.02
700 000	WASTE MANAGEMENT 2.500% 20-15/11/2050	USD	464 825	0.12	1 500 000	ICADE 1.500% 17-13/09/2027	EUR	1 540 672	0.40
1 000 000	WASTE MANAGEMENT 4.875% 23-15/02/2034	USD	1 019 492	0.27	200 000	ICADE SANTE SAS 1.375% 20-17/09/2030	EUR	182 067	0.05
750 000	WRKCO INC 4.900% 19-15/03/2029	USD	753 366	0.20	100 000	JCDECAUX SE 5.000% 23-11/01/2029	EUR	116 017	0.03
1 000 000	XYLEM INC 2.250% 20-30/01/2031	USD	856 122	0.23	100 000	KERING 1.875% 22-05/05/2030	EUR	104 122	0.03
	<i>France</i>		<i>29 695 651</i>	<i>7.83</i>	300 000	KERING 3.250% 23-27/02/2029	EUR	336 665	0.09
200 000	ACCOR 2.375% 21-29/11/2028	EUR	210 235	0.06	300 000	KERING 3.375% 23-27/02/2033	EUR	337 445	0.09
200 000	ARKEMA 4.250% 23-20/05/2030	EUR	230 596	0.06	200 000	KERING 3.625% 23-05/09/2027	EUR	225 746	0.06
500 000	AUTOROUTES DU SU 3.250% 23-19/01/2033	EUR	555 300	0.15	200 000	KERING 3.875% 23-05/09/2035	EUR	231 404	0.06
100 000	AXA SA 3.625% 23-10/01/2033	EUR	116 750	0.03	200 000	LA BANQUE POSTALE 0.750% 21-23/06/2031	EUR	181 056	0.05
1 100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	1 087 501	0.29	200 000	LA BANQUE POSTALE 4.375% 23-17/01/2030	EUR	227 921	0.06
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-29/06/2028	EUR	97 223	0.03	100 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	102 701	0.03
500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	571 677	0.15	100 000	LOREAL SA 0.375% 22-29/03/2024	EUR	109 503	0.03
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 23-26/01/2033	EUR	453 226	0.12	800 000	LOREAL SA 2.875% 23-19/05/2028	EUR	887 739	0.23
100 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.125% 23-18/09/2030	EUR	115 886	0.03	200 000	LOREAL SA 3.375% 23-23/01/2027	EUR	224 498	0.06
400 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 23-02/05/2030	EUR	458 806	0.12	100 000	LOREAL SA 3.375% 23-23/11/2029	EUR	113 818	0.03
1 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 5.896% 23-13/07/2026	USD	1 018 961	0.27	100 000	MERCIALYS 1.800% 18-27/02/2026	EUR	105 414	0.03
100 000	BNP PARIBAS 2.750% 15-27/01/2026	EUR	109 403	0.03	300 000	MERCIALYS 2.500% 22-28/02/2029	EUR	302 196	0.08
500 000	BNP PARIBAS 4.125% 23-24/05/2033	EUR	581 458	0.15	100 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	99 456	0.03
200 000	BPCE 4.125% 23-10/07/2028	EUR	229 002	0.06	100 000	ORANGE 0.125% 20-16/09/2029	EUR	95 136	0.03
200 000	BPCE 4.500% 23-13/01/2033	EUR	232 134	0.06	100 000	ORANGE 2.375% 22-18/05/2032	EUR	105 798	0.03
300 000	CAISSE NATIONALE REASSURANCE MUTUELLE 0.750% 21-07/07/2028	EUR	293 258	0.08	400 000	PEUGEOT 1.125% 19-18/09/2029	EUR	395 680	0.10
800 000	CARMILA SA 5.500% 23-09/10/2028	EUR	916 327	0.24	400 000	PEUGEOT 2.000% 17-23/03/2024	EUR	439 662	0.12
300 000	CARREFOUR SA 3.750% 23-10/10/2030	EUR	337 863	0.09	1 000 000	PEUGEOT 2.000% 18-20/03/2025	EUR	1 083 019	0.28
100 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	117 050	0.03	400 000	PEUGEOT 2.750% 20-15/05/2026	EUR	436 547	0.11
100 000	CIE DE ST GOBAIN 3.750% 23-29/11/2026	EUR	112 268	0.03	100 000	PRAEMIA HEALTHCR 5.500% 23-19/09/2028	EUR	115 498	0.03
100 000	CIE DE ST GOBAIN 3.875% 23-29/11/2030	EUR	114 235	0.03	73 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	82 662	0.02
600 000	COVIVIO 1.125% 19-17/09/2031	EUR	544 689	0.14	100 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	115 190	0.03
200 000	COVIVIO 4.625% 23-05/06/2032	EUR	229 046	0.06	185 000	RCI BANQUE 4.875% 23-02/10/2029	EUR	214 764	0.06
100 000	CREDIT AGRICOLE ASSURANCES 5.875% 23-25/10/2033	EUR	121 085	0.03	200 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	232 212	0.06
1 300 000	CREDIT AGRICOLE SA 0.125% 20-09/12/2027	EUR	1 274 453	0.33	100 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	88 351	0.02
1 200 000	CREDIT AGRICOLE SA 0.375% 19-21/10/2025	EUR	1 262 534	0.33	100 000	RTE RESEAU DE TR 3.500% 23-07/12/2031	EUR	113 934	0.03
100 000	CREDIT AGRICOLE SA 4.375% 23-27/11/2033	EUR	115 929	0.03	300 000	SCHNEIDER ELEC 3.125% 23-13/10/2029	EUR	337 299	0.09
100 000	CREDIT MUTUEL ARKEA 0.875% 21-11/03/2033	EUR	87 684	0.02	200 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	225 557	0.06
200 000	CREDIT MUTUEL ARKEA 3.875% 23-22/05/2028	EUR	225 609	0.06	100 000	SOCIETE FONCIERE 0.500% 21-21/04/2028	EUR	99 020	0.03
300 000	DANONE 3.071% 22-07/09/2032	EUR	330 132	0.09	200 000	SOCIETE GENERALE 4.125% 23-21/11/2028	EUR	228 588	0.06
900 000	DANONE 3.470% 23-22/05/2031	EUR	1 019 797	0.27	200 000	SOCIETE NATIONAL 3.125% 22-02/11/2027	EUR	223 881	0.06
200 000	DANONE 3.706% 23-13/11/2029	EUR	230 173	0.06	100 000	SUEZ 1.875% 22-24/05/2027	EUR	105 626	0.03
500 000	EDENRED 3.625% 23-13/06/2031	EUR	561 666	0.15	100 000	SUEZ 2.375% 22-24/05/2030	EUR	104 048	0.03
700 000	ELEC DE FRANCE 1.000% 16-13/10/2026	EUR	731 659	0.19	100 000	SUEZ 4.500% 23-13/11/2033	EUR	117 801	0.03
100 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	86 743	0.02	700 000	SUEZ 4.625% 22-03/11/2028	EUR	818 069	0.22
200 000	ELEC DE FRANCE 3.750% 23-05/06/2027	EUR	225 186	0.06	500 000	SUEZ 5.000% 22-03/11/2032	EUR	611 628	0.16
300 000	ELEC DE FRANCE 4.750% 22-12/10/2034	EUR	357 328	0.09	800 000	UNIBAIL-RODAMCO 1.000% 15-14/03/2025	EUR	854 965	0.22
200 000	ENGIE 3.875% 23-06/12/2033	EUR	228 467	0.06	200 000	VALEO SE 5.875% 23-12/04/2029	EUR	236 896	0.06
100 000	FAURECIA 2.375% 21-15/06/2029	EUR	100 507	0.03		<i>The Netherlands</i>		<i>22 697 485</i>	<i>5.95</i>
100 000	FAURECIA 2.750% 21-15/02/2027	EUR	105 428	0.03	161 000	ABB FINANCE BV 3.250% 23-16/01/2027	EUR	179 817	0.05
100 000	FAURECIA 3.125% 19-15/06/2026	EUR	108 036	0.03	218 000	ABB FINANCE BV 3.375% 23-16/01/2031	EUR	246 772	0.06
100 000	FONCIERE DES REGIONS 1.875% 16-20/05/2026	EUR	106 287	0.03	400 000	ABN AMRO BANK NV 0.500% 19-15/04/2026	EUR	417 907	0.11
200 000	GECINA 0.875% 22-25/01/2033	EUR	181 803	0.05	1 000 000	ABN AMRO BANK NV 0.875% 18-22/04/2025	EUR	1 067 980	0.28
200 000	GECINA 1.000% 16-30/01/2029	EUR	200 696	0.05	100 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	107 470	0.03
300 000	HOLDING DINFRA 1.625% 20-18/09/2029	EUR	297 596	0.08	100 000	ABN AMRO BANK NV 3.000% 22-01/06/2032	EUR	107 610	0.03
					300 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	338 036	0.09
					1 400 000	ABN AMRO BANK NV 4.000% 23-16/01/2028	EUR	1 584 810	0.42

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	ABN AMRO BANK NV 4.250% 22-21/02/2030	EUR	343 939	0.09	207 000	UNILEVER FINANCE 3.250% 23-23/02/2031	EUR	233 506	0.06
100 000	ABN AMRO BANK NV 5.500% 23-21/09/2033	EUR	115 548	0.03	221 000	UNILEVER FINANCE 3.500% 23-23/02/2035	EUR	254 393	0.07
100 000	ACHMEA BV 3.625% 22-29/11/2025	EUR	110 847	0.03	100 000	ZF EUROPE FIN BV 6.125% 23-13/03/2029	EUR	117 183	0.03
500 000	AHOLD DELHAIZE 3.500% 23-04/04/2028	EUR	563 099	0.15		<i>Japan</i>		<i>9 388 663</i>	<i>2.45</i>
200 000	ALLIANDER 0.875% 16-22/04/2026	EUR	210 729	0.06	400 000	mitsubishi UFJ FINANCE 0.848% 19-19/07/2029	EUR	395 558	0.10
234 000	ALLIANDER 3.250% 23-13/06/2028	EUR	263 385	0.07	1 500 000	MITSUBISHI UFJ FINANCE 2.048% 20-17/07/2030	USD	1 260 576	0.33
1 000 000	AMER MED SYST EU 1.875% 22-08/03/2034	EUR	959 746	0.25	2 000 000	MIZUHO FINANCIAL 3.490% 22-05/09/2027	EUR	2 216 086	0.58
100 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	106 661	0.03	400 000	MIZUHO FINANCIAL 4.608% 23-28/08/2030	EUR	467 734	0.12
100 000	ASR NEDERLAND NV 3.625% 23-12/12/2028	EUR	111 912	0.03	200 000	NIDEC CORP 0.046% 21-30/03/2026	EUR	203 671	0.05
247 000	BMW FINANCE NV 3.875% 23-04/10/2028	EUR	284 933	0.07	582 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	605 194	0.16
900 000	COOPERATIEVE RAB 0.250% 19-30/10/2026	EUR	925 966	0.24	800 000	SUMITOMO MITSUI 5.852% 23-13/07/2030	USD	835 699	0.22
100 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	112 273	0.03	100 000	TAKEDA PHARM 0.750% 20-09/07/2027	EUR	102 229	0.03
200 000	DIGITAL DUTCH 0.625% 20-15/07/2025	EUR	209 213	0.05	400 000	TAKEDA PHARM 1.000% 20-09/07/2029	EUR	393 307	0.10
600 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	616 963	0.16	3 400 000	TAKEDA PHARM 2.050% 20-31/03/2030	USD	2 908 609	0.76
500 000	EDP FINANCE BV 1.875% 18-13/10/2025	EUR	539 572	0.14		<i>United Kingdom</i>		<i>9 180 843</i>	<i>2.41</i>
200 000	EDP FINANCE BV 1.875% 22-21/09/2029	EUR	206 128	0.05	182 000	ASTRAZENECA PLC 3.625% 23-03/03/2027	EUR	205 555	0.05
500 000	ENEL FIN INTL NV 5.000% 22-15/06/2032	USD	488 789	0.13	185 000	ASTRAZENECA PLC 3.750% 23-03/03/2032	EUR	214 827	0.06
356 000	ENEL FINANCE INTERNATIONAL 4.500% 23-20/02/2043	EUR	404 803	0.11	500 000	ASTRAZENECA PLC 4.375% 18-17/08/2048	USD	469 801	0.12
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.125% 18-16/09/2026	EUR	1 049 500	0.28	367 000	BRITISH TELECOMM 4.250% 23-06/01/2033	EUR	426 611	0.11
1 000 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	1 072 524	0.28	1 175 000	CNH INDUSTRIAL N 3.850% 17-15/11/2027	USD	1 129 087	0.30
100 000	ENEXIS HOLDING 0.375% 21-14/04/2033	EUR	87 801	0.02	219 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	248 839	0.07
256 000	ENEXIS HOLDING 0.625% 20-17/06/2032	EUR	234 464	0.06	177 000	DS SMITH PLC 4.500% 23-27/07/2030	EUR	203 523	0.05
500 000	IBERDROLA INTERNATIONAL 0.375% 16-15/09/2025	EUR	527 364	0.14	100 000	GSK CAPITAL BV 3.000% 22-28/11/2027	EUR	111 267	0.03
400 000	IBERDROLA INTERNATIONAL 1.125% 16-21/04/2026	EUR	425 335	0.11	100 000	GSK CAPITAL BV 3.125% 22-28/11/2032	EUR	111 606	0.03
300 000	ING GROEP NV 2.500% 18-15/11/2030	EUR	316 938	0.08	500 000	INTERNATIONAL CONSOLIDAT 3.750% 21-25/03/2029	EUR	534 380	0.14
112 000	JDE PEETS NV 4.125% 23-23/01/2030	EUR	127 151	0.03	100 000	LINDE PLC 1.625% 22-31/03/2035	EUR	94 757	0.02
100 000	JDE PEETS NV 4.500% 23-23/01/2034	EUR	116 004	0.03	541 000	MOTABILITY OPS 3.500% 23-17/07/2031	EUR	612 048	0.16
100 000	KONINKLIJKE KPN 3.875% 23-03/07/2031	EUR	114 443	0.03	500 000	NATWEST MARKETS 1.375% 22-02/03/2027	EUR	519 564	0.14
398 000	MONDELEZ INTERNATIONAL 0.250% 21-09/09/2029	EUR	378 076	0.10	1 189 000	NATWEST MARKETS 4.250% 23-13/01/2028	EUR	1 356 694	0.36
100 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	89 268	0.02	100 000	RECKITT BEN TREASURY 3.625% 23-14/09/2028	EUR	114 189	0.03
1 300 000	NIBC BANK NV 0.250% 21-09/09/2026	EUR	1 310 248	0.34	215 000	RECKITT BEN TREASURY 3.875% 23-14/09/2033	EUR	251 328	0.07
300 000	NN BANK NV 0.500% 21-21/09/2028	EUR	292 049	0.08	500 000	SSE PLC 0.875% 17-06/09/2025	EUR	530 207	0.14
400 000	POSTNL 0.625% 19-23/09/2026	EUR	408 289	0.11	100 000	SSE PLC 1.375% 18-04/09/2027	EUR	104 351	0.03
131 000	RELX FINANCE 3.750% 23-12/06/2031	EUR	150 344	0.04	245 000	SSE PLC 2.875% 22-01/08/2029	EUR	267 505	0.07
259 000	ROCHE FINANCE EU 3.312% 23-04/12/2027	EUR	292 672	0.08	700 000	VODAFONE GROUP 0.900% 19-24/11/2026	EUR	732 581	0.19
100 000	ROCHE FINANCE EU 3.355% 23-27/02/2035	EUR	115 026	0.03	500 000	VODAFONE GROUP 4.375% 13-19/02/2043	USD	436 256	0.11
100 000	SANDOZ FINANCE 3.970% 23-17/04/2027	EUR	112 632	0.03	500 000	VODAFONE GROUP 5.625% 23-10/02/2053	USD	505 867	0.13
168 000	SANDOZ FINANCE 4.220% 23-17/04/2030	EUR	192 252	0.05		<i>Germany</i>		<i>8 696 583</i>	<i>2.31</i>
100 000	SANDOZ FINANCE 4.500% 23-17/11/2033	EUR	117 072	0.03	600 000	ADIDAS AG 0.000% 20-05/10/2028	EUR	584 684	0.15
500 000	SARTORIUS FIN 4.500% 23-14/09/2032	EUR	575 115	0.15	200 000	ADIDAS AG 3.000% 22-21/11/2025	EUR	220 983	0.06
500 000	SIEMENS FINAN 3.500% 23-24/02/2036	EUR	571 148	0.15	100 000	ADIDAS AG 3.125% 22-21/11/2029	EUR	112 380	0.03
500 000	SIEMENS FINAN 3.625% 23-24/02/2043	EUR	573 598	0.15	321 000	CONTINENTAL AG 4.000% 23-01/06/2028	EUR	365 898	0.10
296 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	305 370	0.08	100 000	COVESTRO AG 4.750% 22-15/11/2028	EUR	117 563	0.03
324 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	370 978	0.10	400 000	DEUTSCHE WOHNEN 0.500% 21-07/04/2031	EUR	362 287	0.10
405 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	471 932	0.12	300 000	E.ON SE 0.000% 19-28/08/2024	EUR	323 020	0.08
112 000	TENNET HLD BV 0.500% 20-30/11/2040	EUR	101 527	0.03	143 000	E.ON SE 0.875% 20-20/08/2031	EUR	134 914	0.04
238 000	TENNET HLD BV 0.875% 21-16/06/2035	EUR	227 848	0.06	91 000	E.ON SE 0.875% 22-18/10/2034	EUR	80 725	0.02
582 000	TENNET HLD BV 4.750% 22-28/10/2042	EUR	740 527	0.19	43 000	E.ON SE 1.625% 22-29/03/2031	EUR	42 877	0.01
					158 000	E.ON SE 3.750% 23-01/03/2029	EUR	180 415	0.05

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
500 000	E.ON SE 3.875% 23-12/01/2035	EUR	573 532	0.15	100 000	AUTOSTRADA TORIN 2.375% 21-25/11/2033	EUR	92 635	0.02
100 000	EUROGRID GMBH 1.113% 20-15/05/2032	EUR	92 715	0.02	163 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	185 403	0.05
200 000	EUROGRID GMBH 3.279% 22-05/09/2031	EUR	219 577	0.06	1 200 000	INTESA SANPAOLO 0.750% 19-04/12/2024	EUR	1 289 346	0.34
200 000	EUROGRID GMBH 3.722% 23-27/04/2030	EUR	225 193	0.06	400 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	397 312	0.10
188 000	FRESENIUS SE & C 5.125% 23-05/10/2030	EUR	223 431	0.06	100 000	INTESA SANPAOLO 1.000% 19-19/11/2026	EUR	103 414	0.03
200 000	INFINEON TECH 0.625% 22-17/02/2025	EUR	213 462	0.06	200 000	INTESA SANPAOLO 2.925% 20-14/10/2030	EUR	201 285	0.05
100 000	INFINEON TECH 1.125% 20-24/06/2026	EUR	105 038	0.03	300 000	INTESA SANPAOLO 4.375% 23-29/08/2027	EUR	339 823	0.09
100 000	INFINEON TECH 1.625% 20-24/06/2029	EUR	102 314	0.03	300 000	INTESA SANPAOLO 4.500% 23-02/10/2025	EUR	337 058	0.09
100 000	LANXESS 1.750% 22-22/03/2028	EUR	100 849	0.03	310 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	360 043	0.09
100 000	LEG IMMOBILIEN SE 0.750% 21-30/06/2031	EUR	87 477	0.02	303 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	356 396	0.09
100 000	MERCK FIN SERVIC 1.875% 22-15/06/2026	EUR	107 550	0.03	300 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	354 863	0.09
100 000	MERCK FIN SERVIC 2.375% 22-15/06/2030	EUR	106 787	0.03	215 000	INTESA SANPAOLO 5.625% 23-08/03/2033	EUR	255 350	0.07
345 000	PORSCHE SE 4.500% 23-27/09/2028	EUR	404 345	0.11	300 000	INTESA SANPAOLO 7.200% 23-28/11/2033	USD	319 198	0.08
300 000	VOLKSWAGEN BANK 4.250% 23-07/01/2026	EUR	335 247	0.09	405 000	MEDIOBANCA SPA 1.000% 20-08/09/2027	EUR	411 786	0.11
300 000	VOLKSWAGEN BANK 4.375% 23-03/05/2028	EUR	341 334	0.09	104 000	PIRELLI & C SPA 4.250% 23-18/01/2028	EUR	119 240	0.03
400 000	VOLKSWAGEN BANK 4.625% 23-03/05/2031	EUR	462 768	0.12	175 000	SNAM 4.000% 23-27/11/2029	EUR	199 055	0.05
272 000	VOLKSWAGEN LEAS 4.750% 23-25/09/2031	EUR	320 046	0.08	206 000	TERNA RETE 3.875% 23-24/07/2033	EUR	234 457	0.06
1 000 000	VONOVIA SE 0.625% 21-24/03/2031	EUR	868 980	0.23	100 000	TERNA SPA 0.375% 21-23/06/2029	EUR	95 333	0.03
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	114 416	0.03	400 000	TERNA SPA 1.000% 19-10/04/2026	EUR	421 319	0.11
1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 165 776	0.31					
	<i>Spain</i>		<i>8 665 034</i>	<i>2.26</i>		<i>Canada</i>		<i>7 565 782</i>	<i>1.99</i>
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.000% 19-21/06/2026	EUR	419 333	0.11	100 000	BANK NOVA SCOTIA 0.250% 21-01/11/2028	EUR	95 827	0.03
700 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.375% 18-14/05/2025	EUR	749 648	0.20	1 000 000	BANK NOVA SCOTIA 5.250% 23-12/06/2028	USD	1 015 917	0.27
100 000	BANCO BILBAO VIZCAYA ARGENTARIA 1.750% 22-26/11/2025	EUR	107 422	0.03	500 000	BANK OF MONTREAL 5.266% 23-11/12/2026	USD	506 733	0.13
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 22-14/10/2029	EUR	469 088	0.12	250 000	CAN IMPERIAL BK 6.092% 23-03/10/2033	USD	266 712	0.07
500 000	BANCO SANTANDER 0.300% 19-04/10/2026	EUR	512 941	0.13	500 000	CANADIAN NATIONAL RR 6.125% 23-01/11/2053	USD	598 057	0.16
200 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	235 176	0.06	200 000	NATIONAL BANK CANADA 3.750% 23-25/01/2028	EUR	223 440	0.06
700 000	BANKINTER SA 0.625% 20-06/10/2027	EUR	703 100	0.18	500 000	NATIONAL BANK CANADA 5.600% 23-18/12/2028	USD	512 894	0.13
1 300 000	CAIXABANK 3.750% 22-07/09/2029	EUR	1 471 655	0.39	192 000	NUTRIEN LTD 4.900% 23-27/03/2028	USD	193 289	0.05
100 000	CAIXABANK 4.250% 23-06/09/2030	EUR	114 695	0.03	200 000	ROYAL BANK OF CANADA 0.250% 19-02/05/2024	EUR	218 218	0.06
200 000	CAIXABANK 4.375% 23-29/11/2033	EUR	231 927	0.06	200 000	ROYAL BANK OF CANADA 2.125% 22-26/04/2029	EUR	208 024	0.05
200 000	EDP SERVICIOS 4.125% 23-04/04/2029	EUR	229 836	0.06	200 000	ROYAL BANK OF CANADA 5.000% 23-02/05/2033	USD	1 521 204	0.40
500 000	IBERDROLA FIN SA 1.000% 17-07/03/2025	EUR	536 490	0.14	1 500 000	ROYAL BANK OF CANADA 3.631% 22-13/12/2029	EUR	409 778	0.11
300 000	IBERDROLA FIN SA 3.625% 23-13/07/2033	EUR	343 085	0.09	367 000	WASTE CONNECTION 3.200% 22-01/06/2032	USD	1 795 689	0.47
200 000	INMOBILIARIA COL 1.350% 20-14/10/2028	EUR	203 482	0.05					
300 000	INMOBILIARIA COL 2.000% 18-17/04/2026	EUR	320 274	0.08		<i>Sweden</i>		<i>4 923 218</i>	<i>1.32</i>
300 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	280 521	0.07	100 000	ELECTROLUX AB 2.500% 22-18/05/2030	EUR	101 319	0.03
600 000	RED ELECTRICA FI 0.375% 20-24/07/2028	EUR	598 381	0.16	100 000	SBAB BANK AB 0.500% 20-13/05/2025	EUR	105 916	0.03
200 000	TELEFONICA EMIS 4.183% 23-21/11/2033	EUR	231 920	0.06	100 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	107 258	0.03
800 000	TELEFONICA EMIS 7.045% 06-20/06/2036	USD	906 060	0.24	381 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	382 552	0.10
	<i>Italy</i>		<i>8 260 959</i>	<i>2.15</i>	494 000	SKANDINAVISKA ENSKILDA BANK 4.000% 22-09/11/2026	EUR	554 662	0.15
241 000	ACEA SPA 3.875% 23-24/01/2031	EUR	272 937	0.07	273 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	310 403	0.08
600 000	AEROPORTI ROMA 1.625% 20-02/02/2029	EUR	607 936	0.16	200 000	SKF AB 0.250% 21-15/02/2031	EUR	175 718	0.05
100 000	ASSICURAZIONI 1.713% 21-30/06/2032	EUR	88 434	0.02	300 000	SKF AB 0.875% 19-15/11/2029	EUR	289 942	0.08
100 000	ASSICURAZIONI 2.429% 20-14/07/2031	EUR	96 037	0.03	250 000	SKF AB 3.125% 22-14/09/2028	EUR	276 040	0.07
300 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	348 955	0.09	500 000	SVENSKA HANDELSBANKEN 0.010% 20-02/12/2027	EUR	488 133	0.13
220 000	ASSICURAZIONI 5.399% 23-20/04/2033	EUR	256 880	0.07	1 442 000	SVENSKA HANDELSBANKEN 2.625% 22-05/09/2029	EUR	1 553 993	0.41
200 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	236 785	0.06	195 000	TETIA CO AB 3.625% 23-22/02/2032	EUR	222 664	0.06
272 000	AUTOSTRADA TORIN 1.000% 21-25/11/2026	EUR	279 679	0.07	262 000	VATTENFALL AB 0.125% 21-12/02/2029	EUR	250 244	0.07
					100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	104 374	0.03

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Luxembourg					Belgium				
300 000	CNH INDUSTRIAL FIN 1.625% 19-03/07/2029	EUR	301 220	0.08	100 000	COFINIMMO 1.000% 22-24/01/2028	EUR	99 836	0.03
100 000	CNH INDUSTRIAL FIN 1.750% 17-12/09/2025	EUR	107 449	0.03	100 000	ELIA TRANS BE 3.625% 23-18/01/2033	EUR	113 932	0.03
385 000	CNH INDUSTRIAL FIN 1.750% 19-25/03/2027	EUR	407 126	0.11	400 000	KBC GROUP NV 3.000% 22-25/08/2030	EUR	430 165	0.11
176 000	EUROFINS SCIENTIFIC 4.750% 23-06/09/2030	EUR	204 598	0.05	100 000	PROXIMUS SADP 0.750% 21-17/11/2036	EUR	79 838	0.02
1 000 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	968 268	0.25	Liechtenstein				
216 000	NESTLE FIN INTL 3.500% 23-17/01/2030	EUR	248 588	0.07	584 000	SWISS LIFE FIN I 0.500% 21-15/09/2031	EUR	522 350	0.14
180 000	NESTLE FIN INTL 3.750% 23-14/11/2035	EUR	212 175	0.06	Australia				
200 000	PROLOGIS INTERNATIONAL II 0.875% 19-09/07/2029	EUR	193 888	0.05	168 000	NATIONAL AUSTRALIA BANK 2.125% 22-24/05/2028	EUR	179 075	0.05
146 000	PROLOGIS INTERNATIONAL II 1.625% 20-17/06/2032	EUR	134 994	0.04	176 000	SYDNEY AIRPORT F 4.375% 23-03/05/2033	EUR	204 431	0.05
100 000	PROLOGIS INTERNATIONAL II 3.125% 22-01/06/2031	EUR	106 468	0.03	Denmark				
660 000	PROLOGIS INTERNATIONAL II 3.625% 22-07/03/2030	EUR	722 508	0.19	100 000	JYSKE BANK A/S 5.500% 22-16/11/2027	EUR	115 816	0.03
404 000	PROLOGIS INTERNATIONAL II 4.625% 23-21/02/2035	EUR	464 281	0.12	200 000	NYKREDIT 4.625% 23-19/01/2029	EUR	228 380	0.06
100 000	TRATON FIN LUX 4.500% 23-23/11/2026	EUR	112 775	0.03	Portugal				
Norway					Greece				
600 000	SPAREBANK 1 OEST 0.125% 21-03/03/2028	EUR	581 983	0.15	100 000	CAIXA GERAL DEPO 1.250% 19-25/11/2024	EUR	107 837	0.03
100 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	104 969	0.03	Floating rate bonds				
600 000	SPAREBANK 1 SR 0.250% 21-09/11/2026	EUR	608 654	0.16	United States of America				
765 000	SPAREBANK 1 SR 2.875% 22-20/09/2025	EUR	836 977	0.22	700 000	ALLSTATE CORP 13-15/08/2053 FRN	USD	697 433	0.18
500 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	581 270	0.15	1 230 000	BANK OF AMERICA CORP 20-24/10/2031 FRN	USD	998 401	0.26
Finland					1 216 000	BANK OF AMERICA CORP 20-29/04/2031 FRN	USD	1 047 131	0.28
100 000	CASTELLUM HELSIN 2.000% 22-24/03/2025	EUR	106 468	0.03	100 000	BANK OF AMERICA CORP 21-22/03/2031 FRN	EUR	92 371	0.02
100 000	NESTE 0.750% 21-25/03/2028	EUR	100 217	0.03	200 000	BANK OF AMERICA CORP 21-24/05/2032 FRN	EUR	183 894	0.05
100 000	NESTE 3.875% 23-21/05/2031	EUR	114 553	0.03	1 000 000	BANK OF AMERICA CORP 23-15/09/2027 FRN	USD	1 019 793	0.27
438 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	486 483	0.13	1 000 000	BANK OF AMERICA CORP 23-15/09/2034 FRN	USD	1 048 267	0.28
200 000	NORDEA BANK ABP 0.375% 19-28/05/2026	EUR	207 468	0.05	1 056 000	BANK OF AMERICA CORP 23-25/04/2029 FRN	USD	1 062 716	0.28
366 000	NORDEA BANK ABP 1.125% 22-16/02/2027	EUR	379 630	0.10	800 000	BANK OF AMERICA CORP 23-25/04/2034 FRN	USD	804 082	0.21
200 000	OP CORPORATE BK 0.375% 19-26/02/2024	EUR	219 697	0.06	1 500 000	BANK OF NY MELLO 22-25/10/2033 FRN	USD	1 591 707	0.42
128 000	OP CORPORATE BK 0.625% 22-27/07/2027	EUR	128 287	0.03	500 000	BANK OF NY MELLO 23-25/10/2029 FRN	USD	530 453	0.14
100 000	STORA ENSO OYJ 0.625% 20-02/12/2030	EUR	89 822	0.02	266 000	BANK OF NY MELLO 23-26/04/2034 FRN	USD	264 615	0.07
143 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	159 646	0.04	500 000	CHARLES SCHWAB 23-19/05/2029 FRN	USD	513 145	0.13
175 000	STORA ENSO OYJ 4.250% 23-01/09/2029	EUR	198 091	0.05	533 000	CHARLES SCHWAB 23-24/08/2034 FRN	USD	560 784	0.15
Ireland					603 000	FIFTH THIRD BANC 22-28/07/2030 FRN	USD	584 390	0.15
800 000	APTIV PLC 3.250% 22-01/03/2032	USD	705 563	0.19	5 000 000	GOLDMAN SACHS GROUP 18-01/05/2029 FRN	USD	4 835 757	1.26
100 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	101 028	0.03	1 000 000	JPMORGAN CHASE 22-25/07/2033 FRN	USD	987 305	0.26
400 000	SMURFIT KAPPA 0.500% 21-22/09/2029	EUR	376 859	0.10	2 662 000	JPMORGAN CHASE 23-01/06/2034 FRN	USD	2 701 068	0.71
100 000	SMURFIT KAPPA 1.000% 21-22/09/2033	EUR	88 221	0.02	250 000	JPMORGAN CHASE 23-24/07/2029 FRN	USD	253 630	0.07
333 000	TRANE TECH 5.250% 23-03/03/2033	USD	345 097	0.09	1 000 000	MORGAN STANLEY 19-23/01/2030 FRN	USD	974 404	0.26
Austria					340 000	MORGAN STANLEY 20-26/10/2029 FRN	EUR	324 082	0.09
600 000	ERSTE GROUP 0.125% 21-17/05/2028	EUR	581 017	0.15	2 000 000	MORGAN STANLEY 21-28/04/2032 FRN	USD	1 610 711	0.42
500 000	UNICREDIT BK AUS 3.125% 23-21/09/2029	EUR	561 422	0.15	355 000	MORGAN STANLEY 21-29/04/2033 FRN	EUR	317 965	0.08
Singapore					358 000	MORGAN STANLEY 22-21/01/2033 FRN	USD	305 069	0.08
500 000	PFIZER INVSTMTNT 4.750% 23-19/05/2033	USD	500 006	0.13	570 000	MORGAN STANLEY 23-02/03/2029 FRN	EUR	653 577	0.17
500 000	PFIZER INVSTMTNT 5.340% 23-19/05/2063	USD	505 565	0.13	800 000	PNC FINANCIAL 23-18/08/2034 FRN	USD	832 047	0.22
					500 000	STATE STREET CRP 23-18/05/2034 FRN	USD	504 043	0.13
					1 000 000	TRUIST FINANCIAL 23-30/10/2029 FRN	USD	1 079 819	0.28

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BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>France</i>		<i>15 673 606</i>	<i>4.10</i>					
200 000	ACCOR 23-11/04/2172 FRN	EUR	239 670	0.06	600 000	IBERDROLA INTERNATIONAL 18-31/12/2049 FRN	EUR	658 968	0.17
500 000	AXA SA 21-07/10/2041 FRN	EUR	455 425	0.12	800 000	IBERDROLA INTERNATIONAL 19-31/12/2049 FRN	EUR	871 736	0.23
100 000	AXA SA 22-10/03/2043 FRN	EUR	108 923	0.03	500 000	IBERDROLA INTERNATIONAL 21-31/12/2061 FRN	EUR	501 927	0.13
133 000	AXA SA 23-11/07/2043 FRN	EUR	157 139	0.04	100 000	ING GROEP NV 22-23/05/2026 FRN	EUR	108 018	0.03
100 000	BNP PARIBAS 14-31/12/2049 FRN	EUR	108 655	0.03	100 000	ING GROEP NV 22-24/08/2033 FRN	EUR	110 805	0.03
300 000	BNP PARIBAS 19-04/06/2026 FRN	EUR	316 476	0.08	900 000	ING GROEP NV 23-20/02/2035 FRN	EUR	1 026 543	0.27
1 000 000	BNP PARIBAS 20-14/10/2027 FRN	EUR	1 018 212	0.27	179 000	KONINKLIJKE KPN 22-21/12/2170 FRN	EUR	204 426	0.05
200 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	199 900	0.05	202 000	NN GROUP NV 23-03/11/2043 FRN	EUR	237 665	0.06
300 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	284 074	0.07	600 000	TELEFONICA EUROP 20-31/12/2060 FRN	EUR	610 479	0.16
200 000	BNP PARIBAS 22-06/06/2171 FRN	EUR	228 633	0.06	700 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	670 674	0.18
200 000	BNP PARIBAS 22-31/03/2032 FRN	EUR	209 005	0.05	300 000	TELEFONICA EUROP 21-31/12/2061 FRN	EUR	301 188	0.08
1 000 000	BNP PARIBAS 23-05/12/2034 FRN	USD	1 044 443	0.27	100 000	TELEFONICA EUROP 22-23/11/2171 FRN	EUR	119 275	0.03
200 000	BNP PARIBAS 23-10/01/2031 FRN	EUR	227 308	0.06	1 200 000	TELEFONICA EUROP 23-03/05/2171 FRN	EUR	1 361 996	0.36
400 000	BNP PARIBAS 23-11/06/2171 FRN	EUR	469 777	0.12	400 000	TELEFONICA EUROP 23-07/09/2172 FRN	EUR	470 899	0.12
800 000	BNP PARIBAS 23-13/01/2029 FRN	EUR	914 455	0.24	100 000	VOLKSBANK NV 20-22/10/2030 FRN	EUR	103 926	0.03
300 000	BNP PARIBAS 23-13/04/2031 FRN	EUR	342 852	0.09	200 000	VOLKSBANK NV 22-15/12/2170 FRN	EUR	208 963	0.05
200 000	BNP PARIBAS 23-13/11/2032 FRN	EUR	234 227	0.06	100 000	VOLKSWAGEN INTFN 17-31/12/2049 FRN	EUR	105 107	0.03
500 000	BNP PARIBAS 23-14/02/2172 FRN	USD	524 944	0.14	100 000	VOLKSWAGEN INTFN 20-31/12/2060 FRN	EUR	101 029	0.03
400 000	BPCE 21-13/01/2042 FRN	EUR	400 342	0.11	100 000	VOLKSWAGEN INTFN 22-28/12/2170 FRN	EUR	103 324	0.03
500 000	BPCE 21-20/01/2032 FRN	USD	400 412	0.11	100 000	VOLKSWAGEN INTFN 23-06/09/2172 FRN	EUR	119 844	0.03
200 000	BPCE 22-14/01/2028 FRN	EUR	201 548	0.05		<i>Spain</i>		<i>13 556 935</i>	<i>3.57</i>
200 000	BPCE 23-02/03/2030 FRN	EUR	230 756	0.06	600 000	BANCO BILBAO VIZ 23-15/11/2034 FRN	USD	651 417	0.17
200 000	BPCE 23-14/06/2034 FRN	EUR	234 967	0.06	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 20-31/12/2060 FRN	EUR	438 102	0.12
500 000	BPCE 23-19/10/2027 FRN	USD	515 096	0.14	300 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-10/05/2026 FRN	EUR	333 392	0.09
100 000	BPCE 23-25/01/2035 FRN	EUR	113 597	0.03	200 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-15/09/2033 FRN	EUR	232 157	0.06
500 000	CNP ASSURANCES 23-18/07/2053 FRN	EUR	570 324	0.15	400 000	BANCO BILBAO VIZCAYA ARGENTARIA 23-21/09/2171 FRN	EUR	478 301	0.13
200 000	CREDIT AGRICOLE SA 20-31/12/2060 FRN	EUR	205 200	0.05	300 000	BANCO SABADELL 20-11/03/2027 FRN	EUR	314 326	0.08
100 000	CREDIT AGRICOLE SA 21-21/09/2029 FRN	EUR	96 246	0.03	300 000	BANCO SABADELL 21-16/06/2028 FRN	EUR	299 142	0.08
300 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	333 956	0.09	400 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	464 334	0.12
750 000	CREDIT AGRICOLE SA 23-03/10/2029 FRN	USD	786 240	0.21	100 000	BANCO SABADELL 22-24/03/2026 FRN	EUR	108 243	0.03
100 000	DANONE 21-31/12/2061 FRN	EUR	100 855	0.03	400 000	BANCO SABADELL 23-07/02/2029 FRN	EUR	456 060	0.12
200 000	ELEC DE FRANCE 21-31/12/2061 FRN	EUR	195 921	0.05	100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	116 004	0.03
500 000	FRANCE TELECOM 02-01/03/2031 SR FRN	USD	618 142	0.16	300 000	BANCO SABADELL 23-08/09/2029 FRN	EUR	344 414	0.09
200 000	LA BANQUE POSTALE 21-31/12/2061 FRN	EUR	162 258	0.04	500 000	BANCO SABADELL 23-16/08/2033 FRN	EUR	558 452	0.15
200 000	ORANGE 14-29/10/2049 FRN	EUR	224 907	0.06	600 000	BANCO SANTANDER 21-24/06/2029 FRN	EUR	586 310	0.15
100 000	ORANGE 23-18/04/2172 FRN	EUR	115 425	0.03	200 000	BANCO SANTANDER 21-31/12/2061 FRN	EUR	164 424	0.04
1 800 000	SOCIETE GENERALE 20-22/09/2028 FRN	EUR	1 803 400	0.47	1 000 000	BANCO SANTANDER 22-24/03/2028 FRN	USD	961 850	0.25
500 000	SOCIETE GENERALE 21-30/06/2031 FRN	EUR	507 428	0.13	200 000	BANCO SANTANDER 23-07/11/2027 FRN	USD	206 863	0.05
300 000	SOCIETE GENERALE 23-10/01/2034 FRN	USD	316 574	0.08	200 000	BANCO SANTANDER 23-18/10/2027 FRN	EUR	226 289	0.06
100 000	SOCIETE GENERALE 23-14/05/2172 FRN	USD	107 095	0.03	400 000	BANCO SANTANDER 23-21/02/2172 FRN	USD	427 384	0.11
100 000	SOCIETE GENERALE 23-18/07/2171 FRN	EUR	113 719	0.03	100 000	BANKINTER SA 23-13/09/2031 FRN	EUR	115 663	0.03
100 000	SOGECAP SA 23-16/05/2044 FRN	EUR	119 213	0.03	200 000	BANKINTER SA 23-15/05/2171 FRN	EUR	223 471	0.06
100 000	VEOLIA ENVRNMT 23-22/02/2172 FRN	EUR	115 867	0.03	500 000	CAIXABANK 20-10/07/2026 FRN	EUR	530 434	0.14
	<i>The Netherlands</i>		<i>14 185 054</i>	<i>3.73</i>	1 000 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 039 510	0.27
1 000 000	ABERTIS FINANCE 20-31/12/2060 FRN	EUR	1 058 304	0.28	800 000	CAIXABANK 21-18/06/2031 FRN	EUR	822 449	0.22
400 000	ABERTIS FINANCE 21-31/12/2061 FRN	EUR	402 006	0.11	100 000	CAIXABANK 21-26/05/2028 FRN	EUR	100 589	0.03
1 000 000	ADECCO INTERNATIONAL FINANCIAL SERVICES 21-21/03/2082 FRN	EUR	955 953	0.25	600 000	CAIXABANK 22-14/11/2030 FRN	EUR	714 710	0.19
1 600 000	COOPERATIEVE RAB 22-27/01/2028 FRN	EUR	1 829 193	0.48	400 000	CAIXABANK 23-16/05/2027 FRN	EUR	450 805	0.12
100 000	COOPERATIEVE RAB 22-30/11/2032 FRN	EUR	110 391	0.03	100 000	CAIXABANK 23-19/07/2029 FRN	EUR	115 456	0.03
200 000	COOPERATIEVE RAB 23-25/04/2029 FRN	EUR	227 251	0.06					
750 000	COOPERATIEVE RAB 23-28/02/2029 FRN	USD	761 771	0.20					
700 000	DEUTSCHE TEL FIN 00-15/06/2030 SR FRN	USD	843 393	0.22					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
300 000	IBERDROLA FIN SA 21-31/12/2061 FRN	EUR	294 528	0.08					
1 000 000	IBERDROLA FIN SA 23-25/07/2171 FRN	EUR	1 110 392	0.29					
600 000	RED ELECTRICA 23-07/08/2171 FRN	EUR	671 464	0.18					
	<i>United Kingdom</i>		<i>8 318 524</i>	<i>2.18</i>					
500 000	BRITISH TELECOMM 00-15/12/2030 FRN	USD	619 284	0.16					
700 000	HSBC HOLDINGS 23-09/03/2029 FRN	USD	721 817	0.19					
500 000	HSBC HOLDINGS 23-09/03/2034 FRN	USD	530 009	0.14					
300 000	HSBC HOLDINGS 23-09/03/2044 FRN	USD	324 344	0.09					
300 000	HSBC HOLDINGS 23-13/11/2034 FRN	USD	329 031	0.09					
1 000 000	LLOYDS BANKING GROUP PLC 23-06/03/2029 FRN	USD	1 025 967	0.27					
226 000	LLOYDS BANKING GROUP PLC 23-21/09/2031 FRN	EUR	263 631	0.07					
2 001 000	NATWEST GROUP 22-06/09/2028 FRN	EUR	2 248 604	0.59					
500 000	NATWEST GROUP 23-02/03/2027 FRN	USD	504 358	0.13					
500 000	NATWEST GROUP 23-13/09/2029 FRN	USD	513 562	0.13					
342 000	NATWEST GROUP 23-16/02/2029 FRN	EUR	392 620	0.10					
800 000	STANDARD CHART 23-08/02/2030 FRN	USD	845 297	0.22					
	<i>Italy</i>		<i>6 000 267</i>	<i>1.58</i>					
150 000	BANCO BPM SPA 23-14/06/2028 FRN	EUR	173 379	0.05					
1 100 000	INTESA SANPAOLO 20-01/03/2169 FRN	EUR	1 124 202	0.30					
250 000	INTESA SANPAOLO 20-31/12/2060 FRN	EUR	220 927	0.06					
200 000	INTESA SANPAOLO 22-30/09/2170 FRN	EUR	211 072	0.06					
400 000	INTESA SANPAOLO 23-07/03/2172 FRN	EUR	485 639	0.13					
699 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	798 526	0.21					
533 000	INTESA SANPAOLO 23-20/02/2034 FRN	EUR	621 413	0.16					
100 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	114 832	0.03					
180 000	MEDIOBANCA SPA 23-01/02/2030 FRN	EUR	204 605	0.05					
129 000	TERNA RETE 22-09/02/2171 FRN	EUR	127 251	0.03					
200 000	UNICREDIT SPA 19-31/12/2049 FRN	EUR	227 171	0.06					
500 000	UNICREDIT SPA 21-03/06/2027 FRN	USD	457 521	0.12					
456 000	UNICREDIT SPA 21-05/07/2029 FRN	EUR	447 420	0.12					
200 000	UNICREDIT SPA 21-31/12/2061 FRN	EUR	195 766	0.05					
308 000	UNICREDIT SPA 22-15/11/2027 FRN	EUR	360 142	0.09					
200 000	UNICREDIT SPA 23-14/02/2030 FRN	EUR	230 401	0.06					
	<i>Germany</i>		<i>5 247 459</i>	<i>1.40</i>					
100 000	ALLIANZ SE 22-05/07/2052 FRN	EUR	109 203	0.03					
400 000	ALLIANZ SE 22-07/09/2038 FRN	EUR	452 335	0.12					
100 000	COMMERZBANK AG 20-24/03/2026 FRN	EUR	106 012	0.03					
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	213 297	0.06					
200 000	COMMERZBANK AG 20-31/12/2060 FRN	EUR	208 978	0.05					
600 000	COMMERZBANK AG 21-29/12/2031 FRN	EUR	592 652	0.16					
200 000	COMMERZBANK AG 22-06/12/2032 FRN	EUR	233 094	0.06					
400 000	COMMERZBANK AG 22-14/09/2027 FRN	EUR	432 402	0.11					
400 000	COMMERZBANK AG 22-21/03/2028 FRN	EUR	452 034	0.12					
100 000	COMMERZBANK AG 23-25/03/2029 FRN	EUR	115 955	0.03					
200 000	INFINEON TECH 19-01/04/2168 FRN	EUR	215 418	0.06					
100 000	INFINEON TECH 19-01/04/2168 FRN	EUR	105 798	0.03					
100 000	MERCK 14-12/12/2074 SR FRN	EUR	109 195	0.03					
200 000	MERCK 19-25/06/2079 FRN	EUR	214 771	0.06					
100 000	MERCK 20-09/09/2080 FRN	EUR	102 387	0.03					
400 000	MUENCHENER RUECKVERSICHERUNG AG 20-26/05/2041 FRN	EUR	365 343	0.10					
1 400 000	MUENCHENER RUECKVERSICHERUNG AG 21-26/05/2042 FRN	EUR	1 218 585	0.32					
	<i>Ireland</i>							<i>4 797 828</i>	<i>1.25</i>
500 000	AIB GROUP PLC 20-30/05/2031 FRN	EUR	529 494	0.14					
300 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	317 429	0.08					
700 000	AIB GROUP PLC 22-04/07/2026 FRN	EUR	773 087	0.20					
382 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	453 325	0.12					
450 000	AIB GROUP PLC 23-13/09/2029 FRN	USD	474 114	0.12					
300 000	AIB GROUP PLC 23-23/10/2031 FRN	EUR	357 783	0.09					
422 000	BANK OF IRELAND 21-10/05/2027 FRN	EUR	433 270	0.11					
300 000	BANK OF IRELAND 21-11/08/2031 FRN	EUR	308 630	0.08					
282 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	332 336	0.09					
186 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	213 399	0.06					
524 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	604 961	0.16					
	<i>Norway</i>							<i>4 488 364</i>	<i>1.17</i>
200 000	DNB BANK ASA 22-18/01/2028 FRN	EUR	202 418	0.05					
586 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	644 723	0.17					
300 000	DNB BANK ASA 22-31/05/2026 FRN	EUR	322 580	0.08					
433 000	DNB BANK ASA 23-01/11/2029 FRN	EUR	502 493	0.13					
200 000	DNB BANK ASA 23-13/09/2033 FRN	EUR	230 019	0.06					
200 000	DNB BANK ASA 23-14/03/2029 FRN	EUR	227 507	0.06					
1 570 000	DNB BANK ASA 23-16/02/2027 FRN	EUR	1 738 452	0.46					
100 000	DNB BANK ASA 23-19/07/2028 FRN	EUR	114 136	0.03					
500 000	SPAREBANK 1 SR 21-15/07/2027 FRN	EUR	506 036	0.13					
	<i>Portugal</i>							<i>3 696 044</i>	<i>0.98</i>
200 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	226 879	0.06					
300 000	CAIXA GERAL DEPO 21-21/09/2027 FRN	EUR	305 790	0.08					
100 000	CAIXA GERAL DEPO 22-15/06/2026 FRN	EUR	108 903	0.03					
200 000	EDP SA 20-20/07/2080 FRN	EUR	210 816	0.06					
1 600 000	EDP SA 21-14/03/2082 FRN	EUR	1 584 603	0.42					
1 100 000	EDP SA 23/04/2083 FRN	EUR	1 259 053	0.33					
	<i>Belgium</i>							<i>1 474 704</i>	<i>0.39</i>
700 000	KBC GROUP NV 20-16/06/2027 FRN	EUR	719 692	0.19					
500 000	KBC GROUP NV 23-21/09/2034 FRN	USD	528 163	0.14					
200 000	KBC GROUP NV 23-28/11/2029 FRN	EUR	226 849	0.06					
	<i>Denmark</i>							<i>1 035 230</i>	<i>0.27</i>
800 000	JYSKE BANK A/S 21-02/09/2026 FRN	EUR	829 577	0.22					
179 000	JYSKE BANK A/S 23-10/11/2029 FRN	EUR	205 653	0.05					
	<i>Austria</i>							<i>992 446</i>	<i>0.26</i>
200 000	ERSTE GROUP 20-31/12/2060 FRN	EUR	188 568	0.05					
200 000	ERSTE GROUP 23-15/04/2172 FRN	EUR	233 000	0.06					
500 000	ERSTE GROUP 23-16/01/2031 FRN	EUR	570 878	0.15					
	<i>Sweden</i>							<i>816 061</i>	<i>0.22</i>
344 000	TELIA CO AB 20-11/05/2081 FRN	EUR	352 256	0.09					
330 000	TELIA CO AB 22-21/12/2082 FRN	EUR	362 573	0.10					
100 000	TELIA CO AB 22-30/06/2083 FRN	EUR	101 232	0.03					
	<i>Australia</i>							<i>329 191</i>	<i>0.09</i>
315 000	MACQUARIE GROUP 23-07/12/2034 FRN	USD	329 191	0.09					
	<i>Finland</i>							<i>226 584</i>	<i>0.06</i>
100 000	NORDEA BANK ABP 23-06/09/2026 FRN	EUR	111 855	0.03					
100 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	114 729	0.03					
	<i>Greece</i>							<i>221 184</i>	<i>0.06</i>
191 000	PIRAEUS BANK 23-05/12/2029 FRN	EUR	221 184	0.06					
	<i>Poland</i>							<i>116 273</i>	<i>0.03</i>
100 000	MBANK 23-11/09/2027 FRN	EUR	116 273	0.03					

BNP PARIBAS FUNDS Sustainable Global Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	Shares/Units in investment funds		9 052 017	2.37
	<i>Luxembourg</i>		<i>9 052 017</i>	<i>2.37</i>
70.00	BNP PARIBAS FUNDS EURO CORPORATE GREEN BOND - X CAP	EUR	8 503 490	2.23
3 215.29	BNP PARIBAS INSTICASH USD 1D LVNAV - 1CAP	USD	548 527	0.14
	Total securities portfolio		367 143 148	96.50

BNP PARIBAS FUNDS Sustainable Global Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			335 355 698	99.03					
<i>United States of America</i>									
8 435	ADOBE INC	USD	5 032 321	1.49					
77 788	ALPHABET INC - A	USD	10 866 205	3.21					
65 551	AMAZON.COM INC	USD	9 959 819	2.94					
76 586	AMERICAN INTERNATIONAL GROUP	USD	5 188 702	1.53					
94 396	APPLE INC	USD	18 174 061	5.36					
148 781	BAKER HUGHES CO	USD	5 085 335	1.50					
165 872	BANK OF AMERICA CORP	USD	5 584 910	1.65					
7 558	BLACKROCK INC	USD	6 135 584	1.81					
95 146	BOSTON SCIENTIFIC CORP	USD	5 500 390	1.62					
100 180	BRISTOL-MYERS SQUIBB CO	USD	5 140 236	1.52					
95 076	COMCAST CORP - A	USD	4 169 083	1.23					
128 269	CORPORATE OFFICE PROPERTIES	USD	3 287 534	0.97					
9 212	COSTCO WHOLESALE CORP	USD	6 080 657	1.80					
11 514	ELI LILLY & CO	USD	6 711 741	1.98					
21 860	FIRST SOLAR INC	USD	3 766 041	1.11					
41 256	GENERAL ELECTRIC CO	USD	5 265 503	1.55					
127 040	GENERAL MOTORS CO	USD	4 563 277	1.35					
35 181	ITT INC	USD	4 197 797	1.24					
47 363	MICROSOFT CORP	USD	17 810 382	5.25					
22 028	NIKE INC - B	USD	2 391 580	0.71					
18 090	NVIDIA CORP	USD	8 958 530	2.65					
17 927	PALO ALTO NETWORKS INC	USD	5 286 314	1.56					
24 526	SALESFORCE.COM INC	USD	6 453 772	1.91					
22 764	SBA COMMUNICATIONS CORP	USD	5 774 999	1.71					
52 103	TJX COMPANIES INC	USD	4 887 782	1.44					
11 974	TOPBUILD CORP	USD	4 481 389	1.32					
19 495	TRANE TECHNOLOGIES PLC	USD	4 754 831	1.40					
22 482	UNION PACIFIC CORP	USD	5 522 029	1.63					
14 093	UNITEDHEALTH GROUP INC	USD	7 419 542	2.19					
14 032	VERTEX PHARMACEUTICALS INC	USD	5 709 480	1.69					
27 851	VISA INC - A	USD	7 251 008	2.14					
49 155	WALT DISNEY CO	USD	4 438 205	1.31					
30 927	WASTE CONNECTIONS INC	USD	4 616 473	1.36					
<i>United Kingdom</i>									
241 354	ANTOFAGASTA PLC	GBP	5 167 323	1.53					
42 970	ASTRAZENECA PLC	GBP	5 806 338	1.71					
1 214 015	JD SPORTS FASHION PLC	GBP	2 568 221	0.76					
16 497	LINDE PLC	USD	6 775 483	2.00					
1 672 416	NATWEST GROUP PLC	GBP	4 677 481	1.38					
<i>Japan</i>									
73 000	HITACHI LTD	JPY	5 274 830	1.56					
90 200	KDDI CORP	JPY	2 871 933	0.85					
589 400	mitsubishi UFJ FINANCIAL GROUP	JPY	5 065 188	1.50					
59 100	SONY CORP	JPY	5 620 567	1.66					
256 900	TOYOTA MOTOR CORP	JPY	4 734 026	1.40					
<i>France</i>									
75 258	DANONE	EUR	4 878 288	1.44					
11 099	LOREAL	EUR	5 525 199	1.63					
65 024	TOTAL SA	EUR	4 424 652	1.31					
<i>Italy</i>									
731 782	ENEL SPA	EUR	5 440 283	1.61					
153 408	UNICREDIT SPA	EUR	4 162 838	1.23					
					<i>Ireland</i>				
117 642	EXPERIAN PLC	GBP	4 801 919	1.42					
27 298	JAZZ PHARMACEUTICALS PLC	USD	3 357 654	0.99					
					<i>Taiwan</i>				
340 000	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	6 562 396	1.94					
					<i>Switzerland</i>				
92 974	COCA-COLA HBC AG-DI	GBP	2 731 892	0.81					
71 869	STMICROELECTRONICS NV	EUR	3 592 005	1.06					
					<i>Spain</i>				
438 546	IBERDROLA SA	EUR	5 750 301	1.70					
					<i>China</i>				
143 000	TENCENT HOLDINGS LTD	HKD	5 398 532	1.59					
					<i>India</i>				
257 019	HDFC BANK LIMITED	INR	5 275 991	1.56					
					<i>Singapore</i>				
195 700	DBS GROUP HOLDINGS LTD	SGD	4 954 621	1.46					
					<i>Norway</i>				
136 875	EQUINOR ASA	NOK	4 341 824	1.28					
					<i>South Korea</i>				
30 997	SK HYNIX INC	KRW	3 403 673	1.01					
					<i>Argentina</i>				
136 070	ARCOS DORADOS HOLDINGS INC - A	USD	1 726 728	0.51					
					Other transferable securities				
					Shares				
					<i>China</i>				
1 522 104	CHINA ANIMAL HEALTHCARE LTD	HKD	0	0.00					
					Shares/Units in investment funds				
					<i>Luxembourg</i>				
11 379.92	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 941 408	0.57					
					Total securities portfolio				
					337 297 106				
					99.60				

BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares			739 213 751	98.20					
<i>United States of America</i>					<i>United Kingdom</i>				
95 536	ABBVIE INC	USD	13 402 629	1.78	61 618	BUNZL PLC	GBP	2 268 322	0.30
58 866	AUTOMATIC DATA PROCESSING	USD	12 414 803	1.65	606 449	COMPASS GROUP PLC	GBP	15 018 632	2.00
288 828	BOSTON SCIENTIFIC CORP	USD	15 115 327	2.02	60 753	INTERTEK GROUP PLC	GBP	2 976 830	0.40
323 232	CISCO SYSTEMS INC	USD	14 782 674	1.96	39 567	LINDE PLC	USD	14 711 051	1.95
211 627	COGNIZANT TECH SOLUTIONS - A	USD	14 469 911	1.92	419 388	RELX PLC	GBP	15 051 602	2.00
90 754	F5 NETWORKS INC	USD	14 704 342	1.95	447 832	SAGE GROUP PLC/THE	GBP	6 059 466	0.80
242 413	FASTENAL CO	USD	14 213 633	1.89	<i>Switzerland</i>				
93 096	GENUINE PARTS CO	USD	11 672 291	1.55	15 095	BALOISE HOLDING AG - REG	CHF	2 139 960	0.28
75 846	IDEX CORP	USD	14 906 916	1.98	8 720	BANQUE CANTONALE VAUDOIS-REG	CHF	1 017 662	0.14
42 657	MARSH & MCLENNAN COS	USD	7 316 545	0.97	24 504	CHUBB LTD	USD	5 013 266	0.67
54 139	MCDONALDS CORP	USD	14 531 983	1.93	2 543	GIVAUDAN - REG	CHF	9 529 754	1.27
4 891	MCKESSON CORP	USD	2 049 912	0.27	21 829	NESTLE SA-REG	CHF	2 289 497	0.30
47 288	MOTOROLA SOLUTIONS INC	USD	13 402 797	1.78	37 778	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 935 163	1.32
178 728	OTIS WORLDWIDE CORP	USD	14 475 892	1.92	4 251	SCHINDLER HOLDING AG - REG	CHF	912 202	0.12
80 807	PACKAGING CORP OF AMERICA	USD	11 917 140	1.58	38 911	SGS SA-REG	CHF	3 036 037	0.40
29 766	ROPER TECHNOLOGIES INC	USD	14 690 201	1.95	16 047	ZURICH INSURANCE GROUP AG	CHF	7 587 675	1.01
56 213	THOMSON REUTERS CORP	CAD	7 476 414	0.99	<i>Australia</i>				
174 196	TJX COMPANIES INC	USD	14 793 217	1.97	143 174	ARISTOCRAT LEISURE LTD	AUD	3 607 404	0.48
9 605	TRAVELERS COS INC/THE	USD	1 656 322	0.22	61 562	ASX LTD	AUD	2 397 494	0.32
78 001	VERISIGN INC	USD	14 543 146	1.93	86 035	CSL LTD	AUD	15 229 877	2.03
34 174	VERTEX PHARMACEUTICALS INC	USD	12 587 751	1.67	474 705	DEXUS/AU	AUD	2 250 788	0.30
11 556	WASTE CONNECTIONS INC	USD	1 561 548	0.21	798 591	GPT GROUP	AUD	2 286 859	0.30
109 162	YUM BRANDS INC	USD	12 911 879	1.72	891 696	MEDIBANK PRIVATE LTD	AUD	1 962 181	0.26
<i>Canada</i>					647 034	TRANSURBAN GROUP	AUD	5 481 994	0.73
168 210	BANK OF MONTREAL	CAD	15 140 747	2.02	259 393	WOOLWORTHS GROUP LTD	AUD	5 965 525	0.79
322 147	BANK OF NOVA SCOTIA	CAD	14 265 057	1.89	<i>The Netherlands</i>				
166 788	CANADIAN PACIFIC KANSAS CITY	CAD	12 004 705	1.59	45 092	FERRARI NV	EUR	13 762 078	1.83
110 392	DOLLARAMA INC	CAD	7 236 944	0.96	56 888	WOLTERS KLUWER	EUR	7 321 486	0.97
501 185	GREAT-WEST LIFECO INC	CAD	15 091 290	2.00	<i>Singapore</i>				
736 364	MANULIFE FINANCIAL CORP	CAD	14 802 099	1.97	1 932 200	ASCENDAS REAL ESTATE INV TRT	SGD	4 013 972	0.53
138 302	NATIONAL BANK OF CANADA	CAD	9 589 800	1.27	471 900	DBS GROUP HOLDINGS LTD	SGD	10 815 458	1.44
225 741	PEMBINA PIPELINE CORP	CAD	7 070 098	0.94	46 100	OVERSEA-CHINESE BANKING CORP	SGD	411 212	0.05
302 412	POWER CORP OF CANADA	CAD	7 866 532	1.05	175 900	SINGAPORE EXCHANGE LTD	SGD	1 186 437	0.16
151 198	ROYAL BANK OF CANADA	CAD	13 909 469	1.85	339 000	UOL GROUP LTD	SGD	1 459 449	0.19
314 957	SUN LIFE FINANCIAL INC	CAD	14 859 155	1.97	<i>Germany</i>				
67 664	TMX GROUP LTD	CAD	1 488 831	0.20	169 425	EVONIK INDUSTRIES AG	EUR	3 134 363	0.42
21 204	TOROMONT INDUSTRIES LTD	CAD	1 690 090	0.22	45 593	GEA GROUP AG	EUR	1 718 400	0.23
46 201	TORONTO DOMINION BANK	CAD	2 715 728	0.36	12 708	HENKEL AG & CO KGAA	EUR	825 766	0.11
<i>Japan</i>					31 282	SAP SE	EUR	4 363 213	0.58
270 000	BRIDGESTONE CORP	JPY	10 140 250	1.35	43 961	SYMRISE AG	EUR	4 380 274	0.58
629 100	CANON INC	JPY	14 641 658	1.95	<i>France</i>				
1 113	DAIWA HOUSE REIT INVESTMENT	JPY	1 798 926	0.24	83 033	BUREAU VERITAS SA	EUR	1 898 965	0.25
183 700	FUJIFILM HOLDINGS CORP	JPY	10 003 442	1.33	23 777	LA FRANCAISE DES JEUX SAEM	EUR	780 837	0.10
72 500	HAMAMATSU PHOTONICS KK	JPY	2 703 889	0.36	162 251	MICHELIN (CGDE)	EUR	5 266 667	0.70
82 100	HANKYU HANSHIN HOLDINGS INC	JPY	2 369 050	0.31	<i>Israel</i>				
28 200	HIROSE ELECTRIC CO LTD	JPY	2 893 697	0.38	47 208	CHECK POINT SOFTWARE TECHNOLOGIE	USD	6 529 589	0.87
564	JAPAN REAL ESTATE INVESTMENT	JPY	2 115 378	0.28	<i>Finland</i>				
2 256	JAPAN RETAIL FUND INVESTMENT	JPY	1 476 250	0.20	99 059	SAMPO OYJ - A	EUR	3 923 727	0.52
183 000	KAO CORP	JPY	6 822 205	0.91					
2 327	KENEDIX OFFICE INVESTMENT CO	JPY	2 402 704	0.32					
699 200	KYOCERA CORP	JPY	9 253 656	1.23					
719 700	MITSUBISHI ELECTRIC CORP	JPY	9 250 355	1.23					
762 500	MURATA MANUFACTURING CO LTD	JPY	14 673 695	1.95					
564	NIPPON BUILDING FUND INC	JPY	2 213 549	0.29					

BNP PARIBAS FUNDS Sustainable Global Low Vol Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Hong Kong</i>		<i>3 048 036</i>	<i>0.40</i>
619 000	HKT TRUST AND HKT LTD	HKD	669 382	0.09
516 000	MTR CORP	HKD	1 815 005	0.24
572 000	SINO LAND CO	HKD	563 649	0.07
	<i>New Zealand</i>		<i>2 513 239</i>	<i>0.33</i>
250 263	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	1 262 366	0.17
19 088	EBOS GROUP LTD	NZD	388 320	0.05
290 512	SPARK NEW ZEALAND LTD	NZD	862 553	0.11
	<i>Belgium</i>		<i>2 401 538</i>	<i>0.32</i>
33 720	GROUPE BRUXELLES LAMBERT SA	EUR	2 401 538	0.32
	<i>Sweden</i>		<i>2 307 551</i>	<i>0.31</i>
170 012	SVENSKA CELLULOSA AB SCA - B	SEK	2 307 551	0.31
	<i>Norway</i>		<i>2 034 670</i>	<i>0.27</i>
49 187	GJENSIDIGE FORSIKRING ASA	NOK	822 085	0.11
126 904	ORKLA ASA	NOK	891 840	0.12
9 962	YARA INTERNATIONAL ASA	NOK	320 745	0.04
	Shares/Units in investment funds		11 419 031	1.52
	<i>Luxembourg</i>		<i>9 918 663</i>	<i>1.32</i>
51 775.12	BNP PARIBAS FUNDS SUSTAINABLE GLOBAL MULTI FACTOR EQUITY - X CAP	USD	9 918 663	1.32
	<i>France</i>		<i>1 500 368</i>	<i>0.20</i>
1 326.31	BNP PARIBAS MOIS - ISR - X CAP	EUR	1 500 368	0.20
	Total securities portfolio		750 632 782	99.72

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			50 273 957	84.30					
<i>United States of America</i>									
370 000	ABBVIE INC 4.400% 13-06/11/2042	USD	343 506	0.58	340 000	GARTNER GROUP 4.500% 20-01/07/2028	USD	322 337	0.54
220 000	ABBVIE INC 4.750% 20-15/03/2045	USD	211 890	0.36	320 000	GENUINE PARTS CO 2.750% 22-01/02/2032	USD	267 865	0.45
350 000	ABBVIE INC 4.850% 20-15/06/2044	USD	340 721	0.57	320 000	GILEAD SCIENCES 5.650% 11-01/12/2041	USD	341 934	0.57
400 000	AGILENT TECH INC 2.100% 20-04/06/2030	USD	344 119	0.58	380 000	HARTFORD FINANCIAL SERVICES 2.800% 19-19/08/2029	USD	345 123	0.58
400 000	AGILENT TECH INC 2.300% 21-12/03/2031	USD	345 966	0.58	170 000	HARTFORD FINANCIAL SERVICES 2.900% 21-15/09/2051	USD	114 336	0.19
400 000	AMDOCS LTD 2.538% 20-15/06/2030	USD	345 447	0.58	440 000	HARTFORD FINANCIAL SERVICES 3.600% 19-19/08/2049	USD	340 873	0.57
390 000	AMERISOURCEBERGE 2.700% 21-15/03/2031	USD	341 423	0.57	430 000	HOME DEPOT INC 3.500% 16-15/09/2056	USD	337 838	0.57
220 000	AMGEN INC 4.400% 15-01/05/2045	USD	195 468	0.33	210 000	HUNTSMAN INT LLC 4.500% 19-01/05/2029	USD	202 099	0.34
380 000	AMGEN INC 4.563% 17-15/06/2048	USD	343 072	0.58	180 000	ILLINOIS TOOL WK 2.125% 15-22/05/2030	EUR	191 003	0.32
360 000	AON CORP/AON GLO 2.850% 22-28/05/2027	USD	340 624	0.57	340 000	INTERPUBLIC GRP 4.750% 20-30/03/2030	USD	334 664	0.56
410 000	APPLE INC 4.100% 22-08/08/2062	USD	364 351	0.61	100 000	INVITATION HOMES 2.000% 21-15/08/2031	USD	79 350	0.13
240 000	AT&T INC 3.800% 21-01/12/2057	USD	177 345	0.30	350 000	LEAR CORP 3.800% 17-15/09/2027	USD	337 214	0.57
340 000	AUTOZONE INC 3.625% 20-15/04/2025	USD	333 833	0.56	320 000	LKQ CORP 5.750% 23-15/06/2028	USD	328 455	0.55
330 000	AUTOZONE INC 4.500% 23-01/02/2028	USD	328 348	0.55	280 000	MANUF & TRADERS 4.650% 23-27/01/2026	USD	273 996	0.46
410 000	BEST BUY CO INC 1.950% 20-01/10/2030	USD	340 506	0.57	200 000	MARSH & MCLENNAN 4.900% 19-15/03/2049	USD	194 213	0.33
200 000	BLACKSTONE HLDGS 1.500% 19-10/04/2029	EUR	199 745	0.33	370 000	MCKESSON CORP 0.900% 20-03/12/2025	USD	343 110	0.58
440 000	BLACKSTONE HLDGS 1.600% 20-30/03/2031	USD	343 862	0.58	370 000	MCKESSON CORP 1.300% 21-15/08/2026	USD	339 828	0.57
470 000	BLACKSTONE HLDGS 2.000% 21-30/01/2032	USD	368 082	0.62	260 000	MCKESSON CORP 1.500% 17-17/11/2025	EUR	277 953	0.47
100 000	BRDCOM CRP / FIN 3.875% 18-15/01/2027	USD	97 521	0.16	170 000	MCKESSON CORP 1.625% 18-30/10/2026	EUR	180 707	0.30
310 000	BROADCOM INC 3.137% 21-15/11/2035	USD	254 537	0.43	330 000	MCKESSON CORP 4.900% 23-15/07/2028	USD	335 726	0.56
180 000	BROADCOM INC 3.469% 21-15/04/2034	USD	156 737	0.26	340 000	MEAD JOHNSON NUT 4.125% 15-15/11/2025	USD	335 620	0.56
440 000	BROADCOM INC 3.500% 21-15/02/2041	USD	349 286	0.59	410 000	MSCI INC 3.250% 21-15/08/2033	USD	341 727	0.57
340 000	CARDINAL HEALTH 3.410% 17-15/06/2027	USD	326 210	0.55	290 000	MSCI INC 3.875% 20-15/02/2031	USD	262 700	0.44
420 000	CARRIER GLOBAL 3.377% 20-05/04/2040	USD	338 063	0.57	360 000	MSCI INC 4.000% 19-15/11/2029	USD	335 986	0.56
320 000	CARRIER GLOBAL 3.577% 20-05/04/2050	USD	248 916	0.42	320 000	NORDSON CORP 5.800% 23-15/09/2033	USD	340 000	0.57
420 000	CBOE GLOBAL MKTS 1.625% 20-15/12/2030	USD	345 480	0.58	380 000	NVR INC 3.000% 20-15/05/2030	USD	338 770	0.57
200 000	CBRE SERVICES IN 5.950% 23-15/08/2034	USD	210 048	0.35	170 000	OMEGA HEALTHCARE 4.750% 17-15/01/2028	USD	164 160	0.28
200 000	CF INDUSTRIES IN 5.375% 14-15/03/2044	USD	191 602	0.32	150 000	OMNICOM GROUP 2.450% 20-30/04/2030	USD	130 133	0.22
120 000	CHUBB INA HLDGS 0.300% 19-15/12/2024	EUR	128 395	0.22	350 000	OMNICOM GROUP 4.200% 20-01/06/2030	USD	338 961	0.57
170 000	CHUBB INA HLDGS 1.400% 19-15/06/2031	EUR	165 268	0.28	350 000	OREILLY AUTOMOT 3.600% 17-01/09/2027	USD	337 280	0.57
120 000	CHUBB INA HLDGS 1.550% 18-15/03/2028	EUR	124 978	0.21	350 000	OREILLY AUTOMOT 3.900% 19-01/06/2029	USD	338 080	0.57
340 000	CINTAS CORP NO.2 3.450% 22-01/05/2025	USD	333 687	0.56	350 000	OREILLY AUTOMOT 4.200% 20-01/04/2030	USD	338 237	0.57
230 000	COMERICA INC 4.000% 19-01/02/2029	USD	211 651	0.35	350 000	OTIS WORLDWIDE 2.056% 20-05/04/2025	USD	336 741	0.56
400 000	CONSTELLATION BR 4.100% 18-15/02/2048	USD	341 182	0.57	420 000	OTIS WORLDWIDE 3.112% 20-15/02/2040	USD	336 384	0.56
300 000	CSX CORP 6.150% 07-01/05/2037	USD	334 802	0.56	450 000	OTIS WORLDWIDE 3.362% 20-15/02/2050	USD	349 007	0.59
340 000	DARDEN RESTAURAN 3.850% 17-01/05/2027	USD	329 673	0.55	130 000	PPG INDUSTRIES 2.750% 22-01/06/2029	EUR	140 238	0.24
220 000	DICKS SPORTING 4.100% 22-15/01/2052	USD	156 553	0.26	400 000	PUBLIC SERVICE 2.450% 21-15/11/2031	USD	335 739	0.56
480 000	ELECTRONIC ARTS 2.950% 21-15/02/2051	USD	338 766	0.57	320 000	PUBLIC SERVICE 5.850% 22-15/11/2027	USD	333 057	0.56
190 000	ENACT HOLDINGS INC 6.500% 20-15/08/2025	USD	189 569	0.32	310 000	PUBLIC SERVICE 5.875% 23-15/10/2028	USD	324 224	0.54
210 000	FEDEX CORP 0.450% 21-04/05/2029	EUR	201 236	0.34	140 000	PUBLIC STORAGE 0.500% 21-09/09/2030	EUR	127 789	0.21
350 000	FORTIVE CORP 3.150% 17-15/06/2026	USD	335 881	0.56	240 000	PUBLIC STORAGE 0.875% 20-24/01/2032	EUR	218 947	0.37
340 000	FOX CORP 5.476% 20-25/01/2039	USD	331 258	0.56	210 000	PUBLIC STORAGE 0.875% 21-15/02/2026	USD	194 538	0.33
260 000	FOX CORP 5.576% 20-25/01/2049	USD	249 336	0.42	380 000	PUBLIC STORAGE 1.950% 21-09/11/2028	USD	338 986	0.57
180 000	GARTNER GROUP 3.625% 21-15/06/2029	USD	162 495	0.27	330 000	PULTEGROUP INC 5.500% 16-01/03/2026	USD	334 016	0.56
310 000	GARTNER GROUP 3.750% 20-01/10/2030	USD	274 071	0.46	340 000	QUEST DIAGNOSTIC 3.500% 15-30/03/2025	USD	332 891	0.56
					90 000	RADIAN GROUP INC 6.625% 20-15/03/2025	USD	90 225	0.15
					410 000	REGENERON PHARMACEUTICALS 1.750% 20-15/09/2030	USD	336 415	0.56

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
510 000	REGENERON PHARMACEUTICALS 2.800% 20-15/09/2050	USD	336 712	0.56	170 000	LSEG NTHRLND BV 4.125% 23-29/09/2026	EUR	192 552	0.32
400 000	RELANCE STEEL 2.150% 20-15/08/2030	USD	338 107	0.57	170 000	LSEG NTHRLND BV 4.231% 23-29/09/2030	EUR	198 085	0.33
260 000	RELX CAPITAL 1.300% 15-12/05/2025	EUR	278 834	0.47	190 000	RELX FINANCE 0.500% 20-10/03/2028	EUR	190 225	0.32
370 000	RELX CAPITAL INC 3.000% 20-22/05/2030	USD	340 137	0.57	140 000	RELX FINANCE 0.875% 20-10/03/2032	EUR	130 373	0.22
340 000	RELX CAPITAL INC 4.000% 19-18/03/2029	USD	333 931	0.56	250 000	UNIVERSAL MUSIC 3.000% 22-30/06/2027	EUR	276 308	0.46
250 000	TAPESTRY INC 3.050% 21-15/03/2032	USD	203 324	0.34	240 000	UNIVERSAL MUSIC 3.750% 22-30/06/2032	EUR	272 535	0.46
330 000	TEXAS INSTRUMENT 5.000% 23-14/03/2053	USD	338 058	0.57	140 000	UNIVERSAL MUSIC 4.000% 23-13/06/2031	EUR	161 517	0.27
350 000	TOLL BR FIN CORP 4.350% 18-15/02/2028	USD	341 558	0.57	160 000	WOLTERS KLUWER N 0.750% 20-03/07/2030	EUR	153 280	0.26
320 000	TRACTOR SUPPLY 5.250% 23-15/05/2033	USD	327 878	0.55	160 000	WOLTERS KLUWER N 1.500% 17-22/03/2027	EUR	168 905	0.28
30 000	TRAVELERS COS 3.050% 21-08/06/2051	USD	22 028	0.04	130 000	WOLTERS KLUWER N 3.750% 23-03/04/2031	EUR	148 854	0.25
210 000	UNUM GROUP 4.500% 19-15/12/2049	USD	165 775	0.28		<i>Canada</i>		2 604 603	4.37
400 000	VERISIGN INC 2.700% 21-15/06/2031	USD	342 940	0.58	190 000	ALIMEN COUCHE 1.875% 16-06/05/2026	EUR	202 269	0.34
320 000	VERISIGN INC 4.750% 17-15/07/2027	USD	317 339	0.53	230 000	BELL CANADA 3.200% 21-15/02/2052	USD	163 386	0.27
180 000	VERISK ANALYTICS 4.125% 19-15/03/2029	USD	175 459	0.29	460 000	BELL CANADA 3.650% 22-15/08/2052	USD	356 265	0.60
310 000	VERISK ANALYTICS 5.750% 23-01/04/2033	USD	331 819	0.56	340 000	BELL CANADA 5.100% 23-11/05/2033	USD	348 745	0.58
360 000	WEYERHAEUSER CO 4.000% 20-15/04/2030	USD	343 371	0.58	50 000	CANADIAN NATIONAL RR 2.450% 20-01/05/2050	USD	32 840	0.06
410 000	WEYERHAEUSER CO 4.000% 22-09/03/2052	USD	336 178	0.56	360 000	CANADIAN NATIONAL RR 4.400% 22-05/08/2052	USD	337 697	0.57
295 000	WEYERHAEUSER CO 7.375% 02-15/03/2032	USD	342 860	0.57	190 000	MAGNA INTERNATIONAL INC 1.500% 17-25/09/2027	EUR	199 913	0.34
380 000	WILLIS NORTH AME 2.950% 19-15/09/2029	USD	340 750	0.57	390 000	MAGNA INTL INC 2.450% 20-15/06/2030	USD	340 842	0.57
200 000	WILLIS NORTH AME 4.500% 18-15/09/2028	USD	195 148	0.33	240 000	MAGNA INTL INC 4.375% 23-17/03/2032	EUR	282 471	0.47
340 000	WILLIS NORTH AME 4.650% 22-15/06/2027	USD	337 266	0.57	320 000	MAGNA INTL INC 5.500% 23-21/03/2033	USD	340 175	0.57
380 000	XYLEM INC 1.950% 20-30/01/2028	USD	344 345	0.58		<i>Italy</i>		1 145 670	1.91
	<i>United Kingdom</i>		4 160 933	6.97	270 000	ERG SPA 0.500% 20-11/09/2027	EUR	269 296	0.45
180 000	3I GROUP 4.875% 23-14/06/2029	EUR	207 134	0.35	310 000	ERG SPA 0.875% 21-15/09/2031	EUR	275 045	0.46
300 000	AON PLC 3.875% 16-15/12/2025	USD	293 561	0.49	240 000	TERNA RETE 3.625% 23-21/04/2029	EUR	270 426	0.45
300 000	ASB FINANCE LTD 0.250% 21-08/09/2028	EUR	288 224	0.48	110 000	TERNA RETE 3.875% 23-24/07/2033	EUR	125 195	0.21
300 000	ASB FINANCE LTD 0.500% 19-24/09/2029	EUR	284 964	0.48	100 000	TERNA SPA 0.375% 20-25/09/2030	EUR	91 308	0.15
270 000	BRAMBLES FINANCE 1.500% 17-04/10/2027	EUR	280 839	0.47	120 000	TERNA SPA 0.375% 21-23/06/2029	EUR	114 400	0.19
230 000	BRAMBLES FINANCE 4.250% 23-22/03/2031	EUR	267 966	0.45		<i>Denmark</i>		1 023 277	1.71
250 000	EXPERIAN FINANCE 1.375% 17-25/06/2026	EUR	263 833	0.44	220 000	CARLSBERG BREW 0.625% 20-09/03/2030	EUR	208 637	0.35
200 000	INFORMA PLC 1.250% 19-22/04/2028	EUR	201 883	0.34	280 000	CARLSBERG BREW 0.875% 19-01/07/2029	EUR	274 466	0.46
180 000	INFORMA PLC 2.125% 20-06/10/2025	EUR	193 361	0.32	240 000	CARLSBERG BREW 3.250% 22-12/10/2025	EUR	265 361	0.44
120 000	INTERMEDIATE CAP 2.500% 22-28/01/2030	EUR	115 816	0.19	240 000	PANDORA A/S 4.500% 23-10/04/2028	EUR	274 813	0.46
330 000	LSEGA FIN PLC 1.375% 21-06/04/2026	USD	305 400	0.51		<i>Luxembourg</i>		1 007 083	1.69
330 000	LSEGA FIN PLC 2.000% 21-06/04/2028	USD	294 887	0.49	200 000	HIGHLAND HOLDING 0.318% 21-15/12/2026	EUR	203 584	0.34
400 000	LSEGA FIN PLC 2.500% 21-06/04/2031	USD	345 292	0.58	300 000	HIGHLAND HOLDING 0.934% 21-15/12/2031	EUR	273 749	0.46
270 000	OTE PLC 0.875% 19-24/09/2026	EUR	279 953	0.47	350 000	INGERSOLL-RAND 3.800% 19-21/03/2029	USD	338 894	0.57
150 000	SSE PLC 0.875% 17-06/09/2025	EUR	159 062	0.27	200 000	TYCO ELECTRONICS 0.000% 21-16/02/2029	EUR	190 856	0.32
170 000	SSE PLC 1.250% 20-16/04/2025	EUR	182 224	0.31		<i>Mexico</i>		987 626	1.64
180 000	SSE PLC 2.875% 22-01/08/2029	EUR	196 534	0.33	300 000	AMERICA MOVIL SA 3.625% 19-22/04/2029	USD	282 656	0.47
	<i>The Netherlands</i>		3 209 824	5.38	300 000	AMERICA MOVIL SA 4.375% 12-16/07/2042	USD	269 970	0.45
230 000	ABB FINANCE BV 0.000% 21-19/01/2030	EUR	213 657	0.36	400 000	AMERICA MOVIL SA 6.125% 10-30/03/2040	USD	435 000	0.72
200 000	AGCO INTERNATIONAL 0.800% 21-06/10/2028	EUR	193 103	0.32		<i>Spain</i>		898 384	1.51
170 000	DSV PANALPINA 0.875% 21-17/09/2036	EUR	139 159	0.23	200 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	217 986	0.37
200 000	KONINKLIJKE KPN 0.625% 16-09/04/2025	EUR	213 020	0.36	100 000	MERLIN PROPERTIES 1.375% 21-01/06/2030	EUR	93 507	0.16
100 000	KONINKLIJKE KPN 0.875% 20-14/12/2032	EUR	89 936	0.15	380 000	TELEFONICA EMIS 4.895% 18-06/03/2048	USD	335 766	0.56
200 000	KONINKLIJKE KPN 0.875% 21-15/11/2033	EUR	176 076	0.30	270 000	TELEFONICA EMIS 5.213% 17-08/03/2047	USD	251 125	0.42
100 000	KONINKLIJKE KPN 1.125% 16-11/09/2028	EUR	101 747	0.17					
180 000	LSEG NTHRLND BV 0.000% 21-06/04/2025	EUR	190 492	0.32					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor Corporate Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
	<i>Ireland</i>		<i>744 054</i>	<i>1.25</i>		<i>Portugal</i>		<i>537 364</i>	<i>0.90</i>	
220 000	ATLAS COPCO FIN 0.750% 22-08/02/2032	EUR	203 844	0.34	200 000	BANCO COMMERCIAL PORTUGUES 21-07/04/2028 FRN	EUR	206 161	0.35	
210 000	EXPERIAN EUROPE 1.560% 22-16/05/2031	EUR	208 586	0.35	100 000	BANCO COMMERCIAL PORTUGUES 21-12/02/2027 FRN	EUR	104 324	0.17	
320 000	TRANE TECH 5.250% 23-03/03/2033	USD	331 624	0.56	200 000	BANCO COMMERCIAL PORTUGUES 23-02/10/2026 FRN	EUR	226 879	0.38	
	<i>Japan</i>		<i>741 187</i>	<i>1.24</i>		<i>Italy</i>		<i>408 748</i>	<i>0.68</i>	
320 000	NTT FINANCE 1.162% 21-03/04/2026	USD	296 117	0.50	210 000	INTESA SANPAOLO 23-20/06/2054 FRN	USD	216 767	0.36	
450 000	NTT FINANCE 4.239% 22-25/07/2025	USD	445 070	0.74	170 000	UNICREDIT SPA 23-16/02/2029 FRN	EUR	191 981	0.32	
	<i>Sweden</i>		<i>520 971</i>	<i>0.88</i>		<i>Denmark</i>		<i>329 081</i>	<i>0.55</i>	
240 000	AUTOLIV INC 4.250% 23-15/03/2028	EUR	271 816	0.46	340 000	DANSKE BANK A/S 22-01/04/2028 FRN	USD	329 081	0.55	
120 000	ERICSSON LM 1.125% 22-08/02/2027	EUR	122 368	0.21		Shares/Units in investment funds		401 075	0.67	
120 000	TELE2 AB 2.125% 18-15/05/2028	EUR	126 787	0.21		<i>Luxembourg</i>		<i>401 075</i>	<i>0.67</i>	
	<i>Norway</i>		<i>454 918</i>	<i>0.75</i>		2 350.98	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	401 075	0.67
490 000	DNB BANK ASA 1.127% 20-16/09/2026	USD	454 918	0.75		Total securities portfolio		58 078 976	97.38	
	<i>Australia</i>		<i>283 880</i>	<i>0.47</i>						
120 000	SCENTRE GROUP TR 1.750% 18-11/04/2028	EUR	120 663	0.20						
160 000	TELSTRA CORP LTD 1.375% 19-26/03/2029	EUR	163 217	0.27						
	<i>France</i>		<i>269 066</i>	<i>0.45</i>						
200 000	GECINA 0.875% 21-30/06/2036	EUR	162 775	0.27						
100 000	LEGRAND SA 1.000% 18-06/03/2026	EUR	106 291	0.18						
	<i>Austria</i>		<i>233 680</i>	<i>0.39</i>						
200 000	A1 TOWERS HLDG 5.250% 23-13/07/2028	EUR	233 680	0.39						
	Floating rate bonds		7 403 944	12.41						
	<i>Ireland</i>		<i>2 210 144</i>	<i>3.72</i>						
260 000	AIB GROUP PLC 22-14/10/2026 FRN	USD	268 588	0.45						
230 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	272 945	0.46						
140 000	AIB GROUP PLC 23/07/2029 FRN	EUR	159 406	0.27						
310 000	AIB GROUP PLC 23-13/09/2029 FRN	USD	326 612	0.55						
260 000	BANK OF IRELAND 21-30/09/2027 FRN	USD	237 966	0.40						
250 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	268 502	0.45						
270 000	BANK OF IRELAND 22-16/09/2026 FRN	USD	273 343	0.46						
180 000	BANK OF IRELAND 23-13/11/2029 FRN	EUR	206 516	0.35						
170 000	BANK OF IRELAND 23-16/07/2028 FRN	EUR	196 266	0.33						
	<i>United Kingdom</i>		<i>1 419 046</i>	<i>2.38</i>						
250 000	HSBC HOLDINGS 17-13/03/2028 FRN	USD	240 922	0.40						
330 000	HSBC HOLDINGS 18-12/09/2026 FRN	USD	323 052	0.54						
260 000	HSBC HOLDINGS 20-04/06/2026 FRN	USD	247 722	0.42						
180 000	HSBC HOLDINGS 21-24/09/2029 FRN	EUR	174 371	0.29						
250 000	HSBC HOLDINGS 22-15/06/2027 FRN	EUR	272 658	0.46						
140 000	HSBC HOLDINGS 23-10/03/2028 FRN	EUR	160 321	0.27						
	<i>Spain</i>		<i>1 248 489</i>	<i>2.09</i>						
200 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/01/2029 FRN	EUR	200 323	0.34						
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2026 FRN	USD	402 112	0.67						
400 000	BANCO BILBAO VIZCAYA ARGENTARIA 22-14/09/2028 FRN	USD	410 181	0.68						
200 000	CAIXABANK 23-19/07/2034 FRN	EUR	235 873	0.40						
	<i>Norway</i>		<i>661 330</i>	<i>1.09</i>						
500 000	DNB BANK ASA 21-25/05/2027 FRN	USD	456 031	0.75						
230 000	DNB BANK ASA 21-30/03/2028 FRN	USD	205 299	0.34						
	<i>United States of America</i>		<i>589 742</i>	<i>1.00</i>						
200 000	JPMORGAN CHASE 18-12/06/2029 FRN	EUR	206 529	0.35						
190 000	JPMORGAN CHASE 20-22/04/2026 FRN	USD	182 056	0.31						
200 000	JPMORGAN CHASE 20-24/02/2028 FRN	EUR	201 157	0.34						

BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			21 578 567	92.05					
<i>United States of America</i>									
150 000	ACADIA HEALTH 5.500% 20-01/07/2028	USD	148 442	0.63	160 000	GAP INC/THE 3.875% 21-01/10/2031	USD	131 554	0.56
220 000	ADIENT GLOBAL HO 4.875% 16-15/08/2026	USD	215 698	0.92	170 000	GLOBAL NET LEASE 3.750% 20-15/12/2027	USD	141 824	0.60
140 000	ADIENT GLOBAL HO 8.250% 23-15/04/2031	USD	148 341	0.63	160 000	GO DADDY OP/FIN 3.500% 21-01/03/2029	USD	145 102	0.62
160 000	ADVANTAGE SALES 6.500% 20-15/11/2028	USD	147 016	0.63	150 000	GO DADDY OP/FIN 5.250% 19-01/12/2027	USD	146 550	0.63
150 000	AECOM TECHNOLOGY 5.125% 17-15/03/2027	USD	148 847	0.63	80 000	GRAFTECH FINANC 4.625% 20-15/12/2028	USD	53 033	0.23
140 000	ALTERYX INC 8.750% 23-15/03/2028	USD	149 036	0.64	150 000	GRAHAM HOLDINGS 5.750% 18-01/06/2026	USD	149 721	0.64
150 000	AMER AXLE & MFG 6.500% 18-01/04/2027	USD	150 572	0.64	100 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	93 656	0.40
150 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	147 843	0.63	160 000	HARSCO CORP 5.750% 19-31/07/2027	USD	149 569	0.64
150 000	AMN HEALTHCAR 4.625% 19-01/10/2027	USD	142 550	0.61	150 000	HAT HOLDINGS I 3.375% 21-15/06/2026	USD	141 019	0.60
50 000	ARCOSA INC 4.375% 21-15/04/2029	USD	46 248	0.20	60 000	HAWAIIAN BRAND 5.750% 21-20/01/2026	USD	56 701	0.24
170 000	ARKO CORP 5.125% 21-15/11/2029	USD	147 411	0.63	140 000	HECLA MINING CO 7.250% 20-15/02/2028	USD	141 633	0.60
160 000	ASGN INC 4.625% 19-15/05/2028	USD	152 608	0.65	140 000	HILTON DOMESTIC 5.375% 20-01/05/2025	USD	139 650	0.60
170 000	ATKORE INC 4.250% 21-01/06/2031	USD	152 836	0.65	80 000	HLF FIN SARL LLC 4.875% 21-01/06/2029	USD	62 789	0.27
160 000	AVANTOR FUNDING 2.625% 20-01/11/2025	EUR	172 629	0.74	150 000	HOLOGIC INC 4.625% 18-01/02/2028	USD	143 625	0.61
190 000	AVANTOR FUNDING 3.875% 20-15/07/2028	EUR	205 014	0.87	180 000	HOSPITALITY PROP 3.950% 17-15/01/2028	USD	148 343	0.63
140 000	BALL CORP 1.500% 19-15/03/2027	EUR	144 737	0.62	100 000	IQVIA INC 1.750% 21-15/03/2026	EUR	105 889	0.45
160 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	147 257	0.63	110 000	IQVIA INC 2.250% 19-15/01/2028	EUR	113 897	0.49
60 000	BUILDERS FIRSTSO 5.000% 20-01/03/2030	USD	57 771	0.25	110 000	IQVIA INC 2.875% 20-15/06/2028	EUR	115 628	0.49
180 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	146 183	0.62	120 000	IRON MOUNTAIN 5.000% 20-15/07/2028	USD	115 441	0.49
110 000	CHEMOURS CO 4.000% 18-15/05/2026	EUR	119 168	0.51	160 000	J2 GLOBAL 4.625% 20-15/10/2030	USD	145 907	0.62
170 000	CHEMOURS CO 4.625% 21-15/11/2029	USD	149 211	0.64	200 000	KOHL'S CORP 3.375% 21-01/05/2031	USD	157 750	0.67
160 000	CHEMOURS CO 5.750% 20-15/11/2028	USD	152 400	0.65	170 000	KONTOOR BRANDS 4.125% 21-15/11/2029	USD	153 956	0.66
30 000	CHS/COMMUNITY 8.000% 19-15/03/2026	USD	29 869	0.13	150 000	KORN/FERRY INTERNATIONAL 4.625% 19-15/12/2027	USD	145 369	0.62
150 000	CHURCHILL DOWNS 4.750% 17-15/01/2028	USD	143 291	0.61	150 000	L BRANDS INC 6.875% 16-01/11/2035	USD	151 856	0.65
140 000	CLEAR CHANNEL OU 9.000% 23-15/09/2028	USD	145 837	0.62	150 000	LAS VEGAS SAN 2.900% 19-25/06/2025	USD	143 959	0.61
150 000	CLEAR CHANNEL WORLD 5.125% 19-15/08/2027	USD	142 900	0.61	160 000	MACYS RETAIL 5.875% 22-15/03/2030	USD	151 051	0.64
150 000	COGENT COMMUNICA 3.500% 21-01/05/2026	USD	143 729	0.61	150 000	MASONITE INTERNATIONAL 5.375% 19-01/02/2028	USD	144 666	0.62
140 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	141 523	0.60	170 000	MEDNAX INC 5.375% 22-15/02/2030	USD	152 711	0.65
80 000	CONSENSUS CLOUD 6.500% 21-15/10/2028	USD	73 110	0.31	150 000	MGM RESORTS 5.500% 19-15/04/2027	USD	148 662	0.63
70 000	CONSOLIDATED COM 6.500% 20-01/10/2028	USD	60 550	0.26	100 000	MGM RESORTS 5.750% 18-15/06/2025	USD	99 375	0.42
200 000	COTY INC 3.875% 21-15/04/2026	EUR	219 711	0.94	120 000	MICROSTRATEGY 6.125% 21-15/06/2028	USD	116 847	0.50
89 000	COTY INC 5.000% 21-15/04/2026	USD	87 836	0.37	60 000	MPT OP PTNR/FINL 5.250% 16-01/08/2026	USD	53 589	0.23
160 000	CTR PARTNERSHIP 3.875% 21-30/06/2028	USD	146 977	0.63	80 000	MUELLER WATER 4.000% 21-15/06/2029	USD	72 958	0.31
10 000	CUSHMAN & WAKE 6.750% 20-15/05/2028	USD	9 950	0.04	150 000	NEW RESIDENTIAL 6.250% 20-15/10/2025	USD	147 645	0.63
180 000	DAVITA INC 3.750% 20-15/02/2031	USD	147 825	0.63	160 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	147 449	0.63
170 000	DAVITA INC 4.625% 20-01/06/2030	USD	148 405	0.63	150 000	NEXSTAR ESCROW 5.625% 19-15/07/2027	USD	144 525	0.62
130 000	DELTA AIR LINES 3.750% 19-28/10/2029	USD	119 566	0.51	160 000	OPTION CARE HEAL 4.375% 21-31/10/2029	USD	145 354	0.62
50 000	DELTA AIR LINES 7.375% 20-15/01/2026	USD	51 815	0.22	170 000	PAPA JOHNS INTERNATIONAL 3.875% 21-15/09/2029	USD	150 672	0.64
160 000	EDGEWELL PERSON 4.125% 21-01/04/2029	USD	145 653	0.62	150 000	POST HOLDINGS IN 5.500% 19-15/12/2029	USD	144 344	0.62
160 000	ELEMENT SOLN INC 3.875% 20-01/09/2028	USD	147 710	0.63	150 000	PRESTIGE BRANDS 5.125% 19-15/01/2028	USD	146 592	0.63
160 000	EVERI HOLDINGS 5.000% 21-15/07/2029	USD	145 752	0.62	120 000	PRIMO WATER CORP 3.875% 20-31/10/2028	EUR	127 358	0.54
180 000	FOOT LOCKER INC 4.000% 21-01/10/2029	USD	148 950	0.64	160 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	147 707	0.63
150 000	FORESTAR GROUP 3.850% 21-15/05/2026	USD	143 184	0.61	144 000	PTC INC 3.625% 20-15/02/2025	USD	140 957	0.60
180 000	GAP INC/THE 3.625% 21-01/10/2029	USD	152 995	0.65	160 000	RENT-A-CENTER 6.375% 21-15/02/2029	USD	150 043	0.64
					140 000	RINGCENTRAL INC 8.500% 23-15/08/2030	USD	142 230	0.61
					150 000	RLJ LDGING TRUST 3.750% 21-01/07/2026	USD	142 571	0.61
					60 000	SABRE GLBL INC 11.250% 22-15/12/2027	USD	58 793	0.25
					140 000	SCIENTIFIC GAMES 7.000% 19-15/05/2028	USD	142 061	0.61
					140 000	SCIENTIFIC GAMES 7.250% 19-15/11/2029	USD	143 485	0.61

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Global Multi-Factor High Yield Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
70 000	SCRIPPS ESCROW 5.875% 19-15/07/2027	USD	62 138	0.27					
160 000	SEAWORLD PARKS 5.250% 21-15/08/2029	USD	150 000	0.64					
160 000	SIRIUS XM RADIO 4.000% 21-15/07/2028	USD	147 056	0.63					
150 000	SIRIUS XM RADIO 5.000% 17-01/08/2027	USD	144 328	0.62					
150 000	SIX FLAGS ENT 5.500% 17-15/04/2027	USD	147 150	0.63					
150 000	SIX FLAGS ENT 7.250% 23-15/05/2031	USD	150 605	0.64					
80 000	SS&C TECH INC 5.500% 19-30/09/2027	USD	79 000	0.34					
50 000	STARWOOD PROP TR 3.750% 21-31/12/2024	USD	49 084	0.21					
150 000	STARWOOD PROP TR 4.375% 22-15/01/2027	USD	140 868	0.60					
150 000	STEELCASE INC 5.125% 19-18/01/2029	USD	142 189	0.61					
160 000	STERICYCLE INC 3.875% 20-15/01/2029	USD	145 893	0.62					
160 000	SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	144 555	0.62					
60 000	SUNNOVA ENERGY C 11.750% 23-01/10/2028	USD	54 600	0.23					
160 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	144 220	0.62					
150 000	TAYLOR MORRISON 5.750% 19-15/01/2028	USD	151 001	0.64					
140 000	TAYLOR MORRISON 5.875% 19-15/06/2027	USD	141 225	0.60					
170 000	TEMPUR SEALY INT 4.000% 21-15/04/2029	USD	153 740	0.66					
160 000	TEREX CORP 5.000% 21-15/05/2029	USD	152 034	0.65					
170 000	THOR INDUSTRIES 4.000% 21-15/10/2029	USD	151 473	0.65					
160 000	TOPBUILD CORP 3.625% 21-15/03/2029	USD	145 313	0.62					
150 000	TOWNSQUARE MEDIA 6.875% 21-01/02/2026	USD	146 283	0.62					
140 000	TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	141 680	0.60					
160 000	TRIMAS CORP 4.125% 21-15/04/2029	USD	143 950	0.61					
160 000	TRINET GROUP INC 3.500% 21-01/03/2029	USD	143 840	0.61					
140 000	UBER TECHNOLOGIE 6.250% 20-15/01/2028	USD	140 906	0.60					
70 000	UNISYS CORP 6.875% 20-01/11/2027	USD	62 650	0.27					
150 000	UNITED AIRLINES 4.375% 21-15/04/2026	USD	146 097	0.62					
90 000	UNITI / CSL 10.500% 23-15/02/2028	USD	91 138	0.39					
170 000	VALVOLINE INC 3.625% 21-15/06/2031	USD	145 080	0.62					
170 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	147 978	0.63					
170 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	153 966	0.66					
150 000	WESTERN DIGITAL 4.750% 18-15/02/2026	USD	146 401	0.62					
150 000	WILLIAM CARTER 5.625% 19-15/03/2027	USD	148 242	0.63					
100 000	WW INTERNATIONAL 4.500% 21-15/04/2029	USD	66 136	0.28					
160 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	150 007	0.64					
150 000	WYNDHAM WORLDWID 5.750% 17-01/04/2027	USD	149 194	0.64					
150 000	WYNN LAS VEGAS 5.250% 17-15/05/2027	USD	145 536	0.62					
110 000	XEROX HOLDINGS C 5.000% 20-15/08/2025	USD	107 553	0.46					
170 000	XEROX HOLDINGS C 5.500% 20-15/08/2028	USD	153 461	0.65					
140 000	XHR LP 6.375% 20-15/08/2025	USD	140 064	0.60					
	France		766 508	3.27					
110 000	CROWN EUROPEAN 2.875% 18-01/02/2026	EUR	119 130	0.51					
200 000	EUTELSAT SA 1.500% 20-13/10/2028	EUR	165 153	0.70					
200 000	GETLINK SE 3.500% 20-30/10/2025	EUR	218 437	0.93					
110 000	REXEL SA 2.125% 21-15/06/2028	EUR	114 189	0.49					
130 000	REXEL SA 5.250% 23-15/09/2030	EUR	149 599	0.64					
	Luxembourg		740 845	3.17					
170 000	DANA FIN LUX SAR 8.500% 23-15/07/2031	EUR	205 132	0.88					
270 000	MILLICOM INTL 4.500% 20-27/04/2031	USD	224 080	0.96					
260 000	MILLICOM INTL 6.250% 19-25/03/2029	USD	221 765	0.95					
89 000	TELECOM ITALIA CAP 7.200% 06-18/07/2036	USD	89 868	0.38					
	Italy		650 828	2.78					
170 000	ATLANTIA 1.875% 17-13/07/2027	EUR	175 100	0.75					
180 000	ATLANTIA SPA 1.875% 21-12/02/2028	EUR	182 446	0.78					
120 000	INFRASTRUTTURE W 1.750% 21-19/04/2031	EUR	118 952	0.51					
150 000	LOTTO SPA/ROMA 7.125% 23-01/06/2028	EUR	174 330	0.74					
	The Netherlands		512 949	2.19					
170 000	ASHLAND SERVICES 2.000% 20-30/01/2028	EUR	173 892	0.74					
140 000	KENNEDY-WILSON 4.750% 21-01/03/2029	USD	116 453	0.50					
110 000	KENNEDY-WILSON 5.000% 21-01/03/2031	USD	87 998	0.38					
130 000	TEVA PHARMACEUTI 4.375% 21-09/05/2030	EUR	134 606	0.57					
	United Kingdom		441 087	1.87					
200 000	DRAX FINCO PLC 6.625% 18-01/11/2025	USD	198 075	0.84					
120 000	INTERNATIONAL GAME TECH 2.375% 19-15/04/2028	EUR	122 632	0.52					
110 000	INTERNATIONAL GAME TECH 3.500% 19-15/06/2026	EUR	120 380	0.51					
	Spain		335 622	1.43					
100 000	ACS ACTIVIDADES 1.375% 20-17/06/2025	EUR	106 512	0.45					
210 000	NH HOTEL GRP 4.000% 21-02/07/2026	EUR	229 110	0.98					
	Germany		250 829	1.07					
100 000	DIC ASSET AG 2.250% 21-22/09/2026	EUR	35 084	0.15					
100 000	ZF FINANCE GMBH 2.000% 21-06/05/2027	EUR	101 906	0.43					
100 000	ZF FINANCE GMBH 5.750% 23-03/08/2026	EUR	113 839	0.49					
	Canada		144 410	0.62					
140 000	RITCHIE BROS AUC 6.750% 23-15/03/2028	USD	144 410	0.62					
	Ireland		119 459	0.51					
110 000	JAMES HARDIE INDUSTRIES 3.625% 18-01/10/2026	EUR	119 459	0.51					
	Sweden		104 374	0.45					
100 000	VOLVO CAR AB 2.500% 20-07/10/2027	EUR	104 374	0.45					
	Other transferable securities		194 983	0.83					
	Bonds		194 983	0.83					
	United States of America		194 983	0.83					
180 000	LEVI STRAUSS 3.375% 17-15/03/2027	EUR	194 983	0.83					
160 000	TALOS PRODUCTION 12.000% 21-15/01/2026	USD	0	0.00					
	Shares/Units in investment funds		632 338	2.70					
	Luxembourg		632 338	2.70					
3 706.57	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	632 338	2.70					
	Total securities portfolio		22 405 888	95.58					

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			356 348 701	35.72					
<i>France</i>									
600 000	ACTION LOGEMENT 1.375% 22-13/04/2032	EUR	534 216	0.05	400 000	ICADE 1.000% 22-19/01/2030	EUR	339 251	0.03
200 000	ALSTOM S 0.500% 21-27/07/2030	EUR	160 871	0.02	800 000	JCDECAUX SA 2.625% 20-24/04/2028	EUR	781 824	0.08
1 100 000	ARKEA HL 2.750% 22-22/12/2026	EUR	1 100 030	0.11	400 000	KERING 3.375% 23-27/02/2033	EUR	407 303	0.04
2 200 000	ARKEA HL 3.000% 22-04/10/2028	EUR	2 226 968	0.22	1 300 000	KERING 3.625% 23-05/09/2031	EUR	1 343 299	0.13
353 000	AXA SA 3.625% 23-10/01/2033	EUR	373 086	0.04	1 800 000	LA POSTE SA 0.000% 21-18/07/2029	EUR	1 521 492	0.15
300 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.100% 20-08/10/2027	EUR	268 493	0.03	200 000	LA POSTE SA 1.450% 18-30/11/2028	EUR	185 942	0.02
900 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0.250% 21-19/07/2028	EUR	778 593	0.08	1 800 000	LA POSTE SA 3.125% 22-14/09/2028	EUR	1 778 259	0.18
1 500 000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.000% 22-21/11/2029	EUR	1 552 555	0.16	1 700 000	LA POSTE SA 3.750% 23-12/06/2030	EUR	1 759 158	0.18
300 000	BOUYGUES SA 3.875% 23-17/07/2031	EUR	312 650	0.03	500 000	LEGRAND SA 3.500% 23-29/05/2029	EUR	516 298	0.05
900 000	BPCE 3.500% 23-25/01/2028	EUR	909 432	0.09	1 700 000	LOREAL SA 3.375% 23-23/01/2027	EUR	1 727 455	0.17
600 000	BPCE SFH 0.010% 20-23/03/2028	EUR	534 656	0.05	300 000	NERVAL SAS 2.875% 22-14/04/2032	EUR	270 103	0.03
1 200 000	BPCE SFH 0.010% 20-27/05/2030	EUR	1 005 781	0.10	200 000	ORANGE 0.000% 19-04/09/2026	EUR	185 207	0.02
1 300 000	BPCE SFH 0.125% 21-03/12/2030	EUR	1 083 651	0.11	500 000	ORANGE 2.375% 22-18/05/2032	EUR	478 875	0.05
400 000	BPCE SFH 1.750% 22-27/05/2032	EUR	366 711	0.04	400 000	PRAEMIA HEALTHCR 5.500% 23-19/09/2028	EUR	418 225	0.04
900 000	BPIFRANCE 3.375% 22-25/11/2032	EUR	942 976	0.09	627 000	RCI BANQUE 4.625% 23-02/10/2026	EUR	642 726	0.06
1 400 000	CAISSE AMORT DET 1.500% 22-25/05/2032	EUR	1 281 046	0.13	1 362 000	RCI BANQUE 4.750% 22-06/07/2027	EUR	1 420 259	0.14
1 300 000	CAISSE AMORT DET 1.750% 22-25/11/2027	EUR	1 262 231	0.13	568 000	RCI BANQUE 4.875% 23-14/06/2028	EUR	597 004	0.06
400 000	CAISSE AMORT DET 3.000% 23-25/05/2028	EUR	407 850	0.04	200 000	RTE RESEAU DE TR 0.750% 22-12/01/2034	EUR	159 962	0.02
1 500 000	CAISSE FR DE FINANCEMENT 0.010% 20-22/02/2028	EUR	1 339 642	0.13	200 000	RTE RESEAU DE TR 1.625% 15-27/11/2025	EUR	194 375	0.02
2 100 000	CAISSE FR DE FINANCEMENT 0.375% 16-23/06/2025	EUR	2 016 722	0.20	900 000	RTE RESEAU DE TR 3.750% 23-04/07/2035	EUR	941 739	0.09
1 100 000	CAISSE FR DE FINANCEMENT 0.500% 19-19/02/2027	EUR	1 025 738	0.10	400 000	SCHNEIDER ELEC 3.250% 23-12/06/2028	EUR	408 378	0.04
1 300 000	CARMILA SA 5.500% 23-09/10/2028	EUR	1 347 966	0.14	1 500 000	SFIL SA 0.000% 20-23/11/2028	EUR	1 321 717	0.13
620 000	CARREFOUR SA 0.750% 16-26/04/2024	EUR	613 436	0.06	300 000	SFIL SA 0.750% 18-06/02/2026	EUR	287 602	0.03
200 000	CARREFOUR SA 4.125% 22-12/10/2028	EUR	207 867	0.02	300 000	SNCF RESEAU 1.000% 16-09/11/2031	EUR	262 486	0.03
600 000	CARREFOUR SA 4.375% 23-14/11/2031	EUR	635 767	0.06	400 000	SNCF RESEAU 1.875% 17-30/03/2034	EUR	361 262	0.04
500 000	CIE DE ST GOBAIN 1.625% 22-10/08/2025	EUR	486 687	0.05	1 700 000	SOCIETE GENERALE 4.250% 23-28/09/2026	EUR	1 741 677	0.17
700 000	CIE FIN FONCIER 3.125% 22-18/05/2027	EUR	706 535	0.07	1 500 000	SOCIETE PARIS 0.000% 20-25/11/2030	EUR	1 247 691	0.13
300 000	CNP ASSURANCES 0.375% 20-08/03/2028	EUR	263 707	0.03	300 000	SOCIETE PARIS 1.125% 18-22/10/2028	EUR	280 173	0.03
400 000	COVIVIO 4.625% 23-05/06/2032	EUR	414 693	0.04	800 000	SOCIETE PARIS 1.625% 22-08/04/2042	EUR	612 493	0.06
1 000 000	CREDIT AGRICOLE 3.750% 23-13/07/2026	EUR	1 022 201	0.10	600 000	UNEDIC 0.010% 21-25/05/2031	EUR	498 978	0.05
1 900 000	CREDIT AGRICOLE HOME L 0.875% 18-11/08/2028	EUR	1 746 986	0.18	600 000	UNEDIC 0.100% 20-25/11/2026	EUR	559 114	0.06
1 400 000	CREDIT AGRICOLE HOME L 0.875% 22-31/08/2027	EUR	1 308 472	0.13	300 000	UNEDIC 1.750% 22-25/11/2032	EUR	280 254	0.03
600 000	CREDIT AGRICOLE HOME L 1.625% 22-31/05/2030	EUR	558 275	0.06	1 100 000	URW 4.125% 23-11/12/2030	EUR	1 132 040	0.11
600 000	CREDIT AGRICOLE HOME L 3.375% 23-04/09/2028	EUR	615 130	0.06	<i>Germany</i>				
700 000	CREDIT MUTUEL ARKEA 3.375% 22-19/09/2027	EUR	702 129	0.07	900 000	BAYERISCHE LNDKB 4.250% 23-21/06/2027	EUR	920 709	0.09
100 000	CREDIT MUTUEL ARKEA 4.250% 22-01/12/2032	EUR	104 958	0.01	990 000	BERLIN HYP AG 3.375% 23-23/08/2028	EUR	1 022 773	0.10
1 100 000	CREDIT MUTUEL HOME 2.750% 22-08/12/2027	EUR	1 099 280	0.11	4 763 150	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/05/2035	EUR	3 757 554	0.38
1 300 000	CREDIT MUTUEL HOME 3.250% 23-20/04/2029	EUR	1 329 058	0.13	5 290 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 20-15/08/2030	EUR	4 680 857	0.47
300 000	DEXIA CREDIT LOCAL 0.000% 21-21/01/2028	EUR	270 847	0.03	3 100 000	BUNDESREPUBLIK DEUTSCHLAND 0.000% 21-15/05/2036	EUR	2 380 831	0.24
1 600 000	DEXIA CREDIT LOCAL 0.010% 20-22/01/2027	EUR	1 479 260	0.15	1 750 000	BUNDESREPUBLIK DEUTSCHLAND 0.500% 16-15/02/2026	EUR	1 685 863	0.17
2 300 000	DEXIA CREDIT LOCAL 0.625% 19-17/01/2026	EUR	2 202 157	0.22	3 615 403	BUNDESREPUBLIK DEUTSCHLAND 1.800% 23-15/08/2053	EUR	3 274 506	0.33
600 000	EDENRED 3.625% 23-13/12/2026	EUR	607 829	0.06	10 700 000	BUNDESREPUBLIK DEUTSCHLAND 120 0.000% 20-10/10/2025	EUR	10 285 910	1.03
1 500 000	ELEC DE FRANCE 1.000% 21-29/11/2033	EUR	1 177 885	0.12	4 480 000	BUNDESREPUBLIK DEUTSCHLAND 2.300% 23-15/02/2033	EUR	4 600 512	0.46
11 369 691	FRANCE O.A.T. 0.500% 21-25/06/2044	EUR	7 147 329	0.72	835 000	CONTINENTAL AG 4.000% 23-01/03/2027	EUR	853 635	0.09
2 600 000	FRANCE O.A.T. 0.750% 21-25/05/2053	EUR	1 465 568	0.15	260 000	DEUTSCHE KREDIT 1.625% 22-05/05/2032	EUR	239 376	0.02
3 380 000	FRANCE O.A.T. 1.250% 16-25/05/2036	EUR	2 866 409	0.29	850 000	DZ HYP AG 0.010% 21-29/03/2030	EUR	722 042	0.07
					824 000	DZ HYP AG 3.375% 23-31/01/2028	EUR	847 100	0.08
					330 000	E.ON SE 0.875% 22-08/01/2025	EUR	321 553	0.03
					150 000	E.ON SE 1.625% 22-29/03/2031	EUR	135 400	0.01

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
297 000	E.ON SE 3.875% 23-12/01/2035	EUR	308 403	0.03	394 000	TOYOTA MOTOR FIN 3.500% 23-13/01/2028	EUR	401 247	0.04
910 000	FRESENIUS MEDICA 3.875% 22-20/09/2027	EUR	923 308	0.09	500 000	UNILEVER FINANCE 2.250% 22-16/05/2034	EUR	467 348	0.05
1 800 000	KFW 0.000% 20-15/12/2027	EUR	1 638 754	0.16	1 300 000	VOLKSBANK NV 4.625% 23-23/11/2027	EUR	1 336 324	0.13
1 880 000	KFW 0.000% 21-15/06/2029	EUR	1 650 414	0.17		<i>Spain</i>		<i>42 897 353</i>	<i>4.33</i>
1 120 000	KFW 0.010% 19-05/05/2027	EUR	1 034 775	0.10	600 000	ACCIONA FILIALES 3.750% 23-25/04/2030	EUR	592 004	0.06
1 600 000	KFW 0.050% 19-29/09/2034	EUR	1 215 365	0.12	700 000	ADIF ALTA VELOCI 0.550% 20-30/04/2030	EUR	597 860	0.06
1 531 000	KFW 3.125% 23-10/10/2028	EUR	1 581 079	0.16	1 200 000	ADIF ALTA VELOCI 0.550% 21-31/10/2031	EUR	977 604	0.10
2 655 000	NORDRHEIN-WEST 0.000% 20-12/10/2035	EUR	1 928 438	0.19	800 000	ADIF ALTA VELOCI 3.500% 22-30/07/2029	EUR	816 116	0.08
360 000	VOLKSWAGEN FIN 0.125% 21-12/02/2027	EUR	326 610	0.03	1 500 000	ARVAL SERVICE 0.000% 21-30/09/2024	EUR	1 452 446	0.15
200 000	VONOVIA SE 1.375% 22-28/01/2026	EUR	191 006	0.02	2 400 000	ARVAL SERVICE 3.375% 22-04/01/2026	EUR	2 395 711	0.24
700 000	VONOVIA SE 2.375% 22-25/03/2032	EUR	612 584	0.06	680 000	AUTONOMOUS COMMU 0.160% 21-30/07/2028	EUR	603 970	0.06
100 000	VONOVIA SE 4.750% 22-23/05/2027	EUR	103 577	0.01	2 070 000	AUTONOMOUS COMMU 1.723% 22-30/04/2032	EUR	1 860 283	0.19
1 000 000	VONOVIA SE 5.000% 22-23/11/2030	EUR	1 055 335	0.11	3 060 000	AUTONOMOUS COMMU 2.822% 22-31/10/2029	EUR	3 053 725	0.31
	<i>The Netherlands</i>		<i>43 385 846</i>	<i>4.34</i>	672 000	AUTONOMOUS COMMU 3.362% 23-31/10/2028	EUR	690 462	0.07
320 000	ABN AMRO BANK NV 1.500% 15-30/09/2030	EUR	296 203	0.03	1 100 000	BANCO SANTANDER 4.875% 23-18/10/2031	EUR	1 170 928	0.12
1 300 000	ABN AMRO BANK NV 2.375% 22-01/06/2027	EUR	1 264 754	0.13	1 000 000	BANKINTER SA 3.050% 22-29/05/2028	EUR	1 003 902	0.10
4 700 000	ABN AMRO BANK NV 3.750% 23-20/04/2025	EUR	4 716 193	0.47	970 000	BASQUE GOVERNMENT 1.875% 22-30/07/2033	EUR	869 096	0.09
2 500 000	ABN AMRO BANK NV 3.875% 23-21/12/2026	EUR	2 550 102	0.26	300 000	CAIXABANK 1.000% 18-17/01/2028	EUR	278 912	0.03
203 000	ALLIANDER 2.625% 22-09/09/2027	EUR	201 855	0.02	900 000	CAIXABANK 4.250% 23-06/09/2030	EUR	934 466	0.09
328 000	ALLIANDER 3.250% 23-13/06/2028	EUR	334 214	0.03	200 000	CAJA RURAL NAV 0.750% 22-16/02/2029	EUR	179 952	0.02
300 000	ASML HOLDING NV 2.250% 22-17/05/2032	EUR	289 670	0.03	700 000	CAJA RURAL NAV 3.000% 23-26/04/2027	EUR	700 738	0.07
1 479 000	BNG BANK NV 3.000% 23-11/01/2033	EUR	1 511 146	0.15	300 000	COMUNIDAD MADRID 0.827% 20-30/07/2027	EUR	280 344	0.03
177 000	COCA-COLA HBC BV 2.750% 22-23/09/2025	EUR	175 268	0.02	100 000	IBERDROLA FIN SA 1.375% 22-11/03/2032	EUR	88 621	0.01
800 000	COOPERATIEVE RAB 3.296% 23-22/11/2028	EUR	824 377	0.08	600 000	IBERDROLA FIN SA 3.625% 23-13/07/2033	EUR	621 166	0.06
600 000	DAIMLER TRUCK 3.875% 23-19/06/2026	EUR	609 823	0.06	3 100 000	SPANISH GOVERNMENT 0.000% 20-31/01/2025	EUR	3 000 087	0.30
960 000	EDP FINANCE BV 0.375% 19-16/09/2026	EUR	893 623	0.09	3 180 000	SPANISH GOVERNMENT 0.000% 21-31/01/2028	EUR	2 874 466	0.29
1 900 000	ENEL FINANCE INTERNATIONAL NV 0.500% 21-17/06/2030	EUR	1 591 363	0.16	3 170 000	SPANISH GOVERNMENT 0.100% 21-30/04/2031	EUR	2 619 426	0.26
620 000	ENEL FINANCE INTERNATIONAL NV 0.875% 21-17/06/2036	EUR	442 929	0.04	5 942 000	SPANISH GOVERNMENT 0.850% 21-30/07/2037	EUR	4 391 376	0.44
1 140 000	ENEL FINANCE INTERNATIONAL NV 1.125% 19-17/10/2034	EUR	881 891	0.09	6 920 000	SPANISH GOVERNMENT 1.000% 21-30/07/2042	EUR	4 646 434	0.47
959 000	ENEL FINANCE INTERNATIONAL NV 1.500% 19-21/07/2025	EUR	931 110	0.09	1 190 000	SPANISH GOVERNMENT 1.850% 19-30/07/2035	EUR	1 049 009	0.11
220 000	HEIMSTADEN BOST 1.625% 21-13/10/2031	EUR	138 315	0.01	5 918 000	SPANISH GOVERNMENT 1.900% 22-31/10/2052	EUR	4 109 400	0.41
320 000	LEASEPLAN CORP 0.250% 21-07/09/2026	EUR	293 672	0.03	500 000	SPANISH GOVERNMENT 3.450% 16-30/07/2066	EUR	466 748	0.05
1 877 000	MERCEDES-BENZ IN 3.500% 23-30/05/2026	EUR	1 896 259	0.19	600 000	TELEFONICA EMIS 1.447% 18-22/01/2027	EUR	572 101	0.06
320 000	MONDELEZ INTERNATIONAL 0.625% 21-09/09/2032	EUR	258 595	0.03		<i>Belgium</i>		<i>38 745 497</i>	<i>3.89</i>
220 000	NED WATERSCHAPBK 0.000% 21-08/09/2031	EUR	181 139	0.02	400 000	BELFIUS BANK SA 3.000% 23-15/02/2027	EUR	402 386	0.04
11 300 471	NETHERLANDS GOVERNMENT 0.500% 19-15/01/2040	EUR	8 378 734	0.84	1 500 000	BELFIUS BANK SA 3.875% 23-12/06/2028	EUR	1 534 483	0.15
350 000	NETHERLANDS GOVERNMENT 0.500% 22-15/07/2032	EUR	302 222	0.03	3 350 000	BELGIUM GOVERNMENT 0.000% 21-22/10/2031	EUR	2 768 876	0.28
200 000	NN BANK NV 0.500% 21-21/09/2028	EUR	176 254	0.02	260 000	BELGIUM GOVERNMENT 0.400% 20-22/06/2040	EUR	173 546	0.02
1 000 000	NN BANK NV 3.625% 23-16/10/2026	EUR	1 020 616	0.10	8 980 000	BELGIUM GOVERNMENT 1.250% 18-22/04/2033	EUR	8 026 459	0.80
533 000	ROCHE FINANCE EU 3.204% 23-27/08/2029	EUR	546 317	0.05	300 000	BELGIUM GOVERNMENT 1.400% 22-22/06/2053	EUR	200 911	0.02
500 000	SIEMENS FINAN 2.250% 22-10/03/2025	EUR	493 246	0.05	1 360 000	BELGIUM GOVERNMENT 1.600% 16-22/06/2047	EUR	1 022 057	0.10
1 900 000	SIEMENS FINAN 3.375% 23-24/08/2031	EUR	1 959 444	0.20	2 562 315	BELGIUM GOVERNMENT 1.700% 19-22/06/2050	EUR	1 907 695	0.19
220 000	STELLANTIS NV 0.625% 21-30/03/2027	EUR	202 557	0.02	520 000	BELGIUM GOVERNMENT 2.250% 17-22/06/2057	EUR	427 664	0.04
850 000	STELLANTIS NV 2.750% 22-01/04/2032	EUR	793 833	0.08	1 795 453	BELGIUM GOVERNMENT 2.750% 22-22/04/2039	EUR	1 750 872	0.18
1 364 000	STELLANTIS NV 4.250% 23-16/06/2031	EUR	1 413 818	0.14	1 440 000	BELGIUM GOVERNMENT 3.300% 23-22/06/2054	EUR	1 468 346	0.15
1 176 000	STELLANTIS NV 4.375% 23-14/03/2030	EUR	1 240 529	0.12					
100 000	TENNET HLD BV 0.500% 21-09/06/2031	EUR	88 468	0.01					
1 200 000	TENNET HLD BV 1.625% 22-17/11/2026	EUR	1 170 434	0.12					
1 060 000	TENNET HLD BV 2.750% 22-17/05/2042	EUR	984 456	0.10					
924 000	TENNET HLD BV 4.250% 22-28/04/2032	EUR	995 058	0.10					
1 200 000	TOYOTA MOTOR FIN 0.000% 21-27/10/2025	EUR	1 132 440	0.11					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
1 370 000	BELGIUM GOVERNMENT 4.250% 10-28/03/2041	EUR	1 600 393	0.16					
100 000	BNP PARIBAS FORTIS SA 0.625% 18-04/10/2025	EUR	95 870	0.01					
900 000	COMM FRANC BELG 1.625% 22-03/05/2032	EUR	817 964	0.08					
700 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	510 586	0.05					
900 000	EUROPEAN UNION 0.000% 20-04/07/2035	EUR	656 467	0.07					
600 000	EUROPEAN UNION 0.000% 20-04/11/2025	EUR	573 358	0.06					
1 000 000	EUROPEAN UNION 0.000% 21-04/03/2026	EUR	950 385	0.10					
1 400 000	EUROPEAN UNION 0.000% 21-04/10/2028	EUR	1 249 570	0.13					
4 000 000	EUROPEAN UNION 0.000% 21-06/07/2026	EUR	3 760 989	0.38					
1 800 000	EUROPEAN UNION 0.100% 20-04/10/2040	EUR	1 134 450	0.11					
1 030 000	EUROPEAN UNION 0.400% 21-04/02/2037	EUR	762 525	0.08					
2 200 000	EUROPEAN UNION 0.800% 22-04/07/2025	EUR	2 134 046	0.21					
1 040 000	EUROPEAN UNION 1.250% 22-04/02/2043	EUR	779 407	0.08					
560 000	EUROPEAN UNION 2.625% 22-04/02/2048	EUR	521 438	0.05					
1 102 000	EUROPEAN UNION 2.750% 22-04/12/2037	EUR	1 082 186	0.11					
1 700 000	ING BELGIUM SA 1.500% 22-19/05/2029	EUR	1 594 698	0.16					
800 000	REGION WALLONNE 3.750% 23-22/04/2039	EUR	837 870	0.08					
	<i>Italy</i>		28 724 589	2.89					
300 000	A2A SPA 2.500% 22-15/06/2026	EUR	294 424	0.03					
300 000	ACEA SPA 0.000% 21-28/09/2025	EUR	282 511	0.03					
800 000	ACEA SPA 0.250% 21-28/07/2030	EUR	657 283	0.07					
260 000	AEROPORTI ROMA 1.750% 21-30/07/2031	EUR	224 099	0.02					
500 000	ASSICURAZIONI 2.124% 19-01/10/2030	EUR	438 839	0.04					
751 000	ASSICURAZIONI 5.272% 23-12/09/2033	EUR	790 795	0.08					
600 000	ASSICURAZIONI 5.800% 22-06/07/2032	EUR	643 058	0.06					
663 000	BANCO BPM SPA 3.750% 23-27/06/2028	EUR	679 684	0.07					
1 034 000	BANCO BPM SPA 3.875% 23-18/09/2026	EUR	1 052 644	0.11					
690 000	BANCO BPM SPA 4.625% 23-29/11/2027	EUR	710 482	0.07					
1 000 000	CREDIT AGRICOLE 3.500% 23-15/01/2030	EUR	1 019 997	0.10					
1 060 000	FERROVIE DEL 0.375% 21-25/03/2028	EUR	940 876	0.09					
1 722 000	FERROVIE DEL 3.750% 22-14/04/2027	EUR	1 737 397	0.17					
2 239 000	FERROVIE DEL 4.125% 23-23/05/2029	EUR	2 299 870	0.23					
1 590 000	HERA SPA 0.875% 19-05/07/2027	EUR	1 473 477	0.15					
2 230 000	INTESA SANPAOLO 0.750% 21-16/03/2028	EUR	2 005 174	0.20					
280 000	INTESA SANPAOLO 2.125% 20-26/05/2025	EUR	274 289	0.03					
1 659 000	INTESA SANPAOLO 3.625% 23-30/06/2028	EUR	1 701 216	0.17					
870 000	INTESA SANPAOLO 4.875% 23-19/05/2030	EUR	914 719	0.09					
909 000	INTESA SANPAOLO 5.125% 23-29/08/2031	EUR	967 897	0.10					
710 000	INTESA SANPAOLO 5.250% 22-13/01/2030	EUR	760 280	0.08					
980 000	ITALGAS SPA 0.250% 20-24/06/2025	EUR	934 233	0.09					
500 000	MEDIOBANCA SPA 2.375% 22-30/06/2027	EUR	488 485	0.05					
660 000	POSTE ITALIANE 0.000% 20-10/12/2024	EUR	636 520	0.06					
1 700 000	POSTE ITALIANE 0.500% 20-10/12/2028	EUR	1 457 893	0.15					
410 000	SNAM 0.000% 20-07/12/2028	EUR	351 170	0.04					
740 000	SNAM 0.625% 21-30/06/2031	EUR	606 626	0.06					
921 000	SNAM 4.000% 23-27/11/2029	EUR	948 352	0.10					
750 000	TERNA RETE 3.625% 23-21/04/2029	EUR	765 021	0.08					
847 000	TERNA RETE 3.875% 23-24/07/2033	EUR	872 679	0.09					
1 200 000	TERNA SPA 1.000% 19-10/04/2026	EUR	1 144 215	0.11					
790 000	UNICREDIT SPA 0.850% 21-19/01/2031	EUR	650 384	0.07					
	<i>Portugal</i>		9 084 157	0.91					
300 000	BANCO SANTANDER TOTTA 1.250% 17-26/09/2027	EUR	283 856	0.03					
200 000	EDP SA 3.875% 23-26/06/2028	EUR	205 498	0.02					
1 620 000	PORTUGUESE OTS 0.300% 21-17/10/2031	EUR	1 368 803	0.14					
2 038 539	PORTUGUESE OTS 0.900% 20-12/10/2035	EUR	1 638 659	0.16					
1 670 079	PORTUGUESE OTS 1.000% 21-12/04/2052	EUR	971 986	0.10					
1 200 000	PORTUGUESE OTS 1.150% 22-11/04/2042	EUR	875 382	0.09					
1 070 000	PORTUGUESE OTS 4.100% 06-15/04/2037	EUR	1 196 431	0.12					
2 240 000	PORTUGUESE OTS 4.100% 15-15/02/2045	EUR	2 543 542	0.25					
	<i>United Kingdom</i>		8 854 637	0.89					
252 000	ANZ NZ INTL/LDN 3.951% 23-17/07/2026	EUR	257 925	0.03					
500 000	ASB FINANCE LTD 0.750% 18-09/10/2025	EUR	479 155	0.05					
922 000	DS SMITH PLC 4.375% 23-27/07/2027	EUR	948 377	0.10					
750 000	HEATHROW FNDG 1.125% 21-08/10/2030	EUR	640 729	0.06					
900 000	LINDE PLC 3.625% 23-12/06/2025	EUR	905 282	0.09					
481 000	SAGE GROUP 3.820% 23-15/02/2028	EUR	494 273	0.05					
4 240 000	SANTANDER UK PLC 1.125% 22-12/03/2027	EUR	4 005 429	0.40					
1 082 000	TESCO CORP TREAS 4.250% 23-27/02/2031	EUR	1 123 467	0.11					
	<i>Ireland</i>		7 079 794	0.70					
320 000	HAMMERSON IRLND 1.750% 21-03/06/2027	EUR	292 662	0.03					
2 520 000	IRISH GOVERNMENT 0.000% 21-18/10/2031	EUR	2 116 775	0.21					
820 798	IRISH GOVERNMENT 1.700% 17-15/05/2037	EUR	734 869	0.07					
1 680 000	IRISH GOVERNMENT 2.400% 14-15/05/2030	EUR	1 698 698	0.17					
714 615	IRISH GOVERNMENT 3.000% 23-18/10/2043	EUR	737 786	0.07					
1 600 000	SMURFIT KAPPA 1.500% 19-15/09/2027	EUR	1 499 004	0.15					
	<i>Luxembourg</i>		7 079 529	0.70					
1 790 000	EFSS 0.000% 19-19/04/2024	EUR	1 771 607	0.18					
780 000	EFSS 0.875% 17-26/07/2027	EUR	740 290	0.07					
440 000	EIB 1.500% 17-15/11/2047	EUR	330 089	0.03					
1 570 000	EIB 1.500% 22-15/06/2032	EUR	1 445 404	0.14					
500 000	EIB 1.750% 14-15/09/2045	EUR	404 023	0.04					
2 270 000	ESM 0.000% 21-15/12/2026	EUR	2 114 683	0.21					
300 000	NESTLE FINANCE INTERNATIONAL 0.125% 20-12/11/2027	EUR	273 433	0.03					
	<i>Finland</i>		7 064 462	0.70					
3 310 000	FINNISH GOVERNMENT 0.000% 20-15/09/2030	EUR	2 824 392	0.28					
3 490 000	FINNISH GOVERNMENT 0.500% 16-15/04/2026	EUR	3 332 880	0.33					
266 000	NOKIA OYJ 4.375% 23-21/08/2031	EUR	267 455	0.03					
633 000	STORA ENSO OYJ 4.000% 23-01/06/2026	EUR	639 735	0.06					
	<i>Slovakia</i>		5 185 082	0.52					
2 730 000	SLOVAKIA GOVERNMENT 0.375% 21-21/04/2036	EUR	1 873 736	0.19					
1 136 564	SLOVAKIA GOVERNMENT 3.625% 23-08/06/2033	EUR	1 176 942	0.12					
2 060 000	SLOVAKIA GOVERNMENT 4.000% 23-23/02/2043	EUR	2 134 404	0.21					
	<i>Canada</i>		4 568 853	0.45					
440 000	NATIONAL BANK CANADA 0.125% 22-27/01/2027	EUR	404 334	0.04					
1 100 000	NATIONAL BANK CANADA 3.500% 23-25/04/2028	EUR	1 125 822	0.11					
1 014 000	ROYAL BANK OF CANADA 2.375% 22-13/09/2027	EUR	996 002	0.10					
2 090 000	TORONTO DOMINION BANK 1.707% 22-28/07/2025	EUR	2 042 695	0.20					

The accompanying notes form an integral part of these financial statements

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>United States of America</i>					<i>The Netherlands</i>				
			3 267 808	0.33				5 859 937	0.60
300 000	AT&T INC 3.150% 17-04/09/2036	EUR	279 136	0.03	200 000	CAIXABANK 21-09/02/2029 FRN	EUR	176 169	0.02
384 000	BOOKING HLDS INC 3.625% 23-12/11/2028	EUR	394 468	0.04	500 000	CAIXABANK 21-18/06/2031 FRN	EUR	465 333	0.05
250 000	BOOKING HLDS INC 4.000% 22-15/11/2026	EUR	256 706	0.03	1 200 000	CAIXABANK 23-16/05/2027 FRN	EUR	1 224 293	0.12
620 000	ELI LILLY & CO 0.500% 21-14/09/2033	EUR	504 268	0.05	1 500 000	MAPPFRE 17-31/03/2047 FRN	EUR	1 474 023	0.15
615 000	IBM CORP 3.625% 23-06/02/2031	EUR	633 815	0.06	<i>Italy</i>				
600 000	KELLOGG CO 0.500% 21-20/05/2029	EUR	518 315	0.05	699 000	INTESA SANPAOLO 23-08/03/2028 FRN	EUR	722 877	0.07
260 000	PEPSICO INC 0.400% 20-09/10/2032	EUR	209 984	0.02	1 216 000	MEDIOBANCA SPA 22-07/02/2029 FRN	EUR	1 264 067	0.13
458 000	UNILEVER CAPITAL 3.400% 23-06/06/2033	EUR	471 116	0.05	697 000	MEDIOBANCA SPA 23-13/09/2027 FRN	EUR	716 483	0.07
<i>Norway</i>					929 000	MEDIOBANCA SPA 23-14/03/2028 FRN	EUR	959 477	0.10
935 000	DNB BOLIGKREDITT 3.375% 23-14/11/2028	EUR	961 479	0.10	200 000	TERNA RETE 22-09/02/2171 FRN	EUR	178 598	0.02
490 000	SPAREBANK 1 OEST 1.750% 22-27/04/2027	EUR	465 623	0.05	500 000	UNICREDIT SPA 20-22/07/2027 FRN	EUR	482 415	0.05
1 248 000	SPAREBANK 1 SR 4.875% 23-24/08/2028	EUR	1 313 402	0.13	<i>Ireland</i>				
425 000	SPAREBANKEN 3.125% 22-14/11/2025	EUR	426 065	0.04	2 320 000	AIB GROUP PLC 22-04/04/2028 FRN	EUR	2 222 229	0.22
<i>Sweden</i>					414 000	AIB GROUP PLC 22-16/02/2029 FRN	EUR	444 756	0.04
600 000	SBAB BANK AB 1.875% 22-10/12/2025	EUR	582 580	0.06	400 000	BANK OF IRELAND 22-05/06/2026 FRN	EUR	388 904	0.04
400 000	SKANDINAVISKA ENSKILDA BANK 0.750% 22-09/08/2027	EUR	363 581	0.04	638 000	BANK OF IRELAND 23-04/07/2031 FRN	EUR	680 651	0.07
1 433 000	SKANDINAVISKA ENSKILDA BANK 4.125% 23-29/06/2027	EUR	1 474 976	0.15	<i>United States of America</i>				
300 000	VOLVO TREAS AB 1.625% 22-18/09/2025	EUR	291 235	0.03	1 900 000	BANK OF AMERICA CORP 21-22/09/2026 FRN	EUR	1 907 506	0.19
177 000	VOLVO TREAS AB 2.000% 22-19/08/2027	EUR	170 766	0.02	530 000	BANK OF AMERICA CORP 22-27/10/2026 FRN	EUR	514 706	0.05
<i>South Korea</i>					1 300 000	MORGAN STANLEY 21-29/10/2027 FRN	EUR	1 193 325	0.12
1 590 000	KHFC 0.010% 20-07/07/2025	EUR	1 508 751	0.15	<i>Belgium</i>				
550 000	KHFC 1.963% 22-19/07/2026	EUR	534 012	0.05	900 000	KBC GROUP NV 19-03/12/2029 FRN	EUR	862 268	0.09
<i>Australia</i>					200 000	KBC GROUP NV 21-07/12/2031 FRN	EUR	180 607	0.02
1 525 000	AUST & NZ BANK 3.437% 23-04/04/2025	EUR	1 526 129	0.15	1 200 000	KBC GROUP NV 23-06/06/2026 FRN	EUR	1 212 345	0.12
<i>Austria</i>					500 000	KBC GROUP NV 23-19/04/2030 FRN	EUR	518 541	0.05
900 000	UNICREDIT BK AUS 1.500% 22-24/05/2028	EUR	852 475	0.09	<i>Japan</i>				
<i>Japan</i>					2 700 000	MITSUBISHI UFJ FINANCE 22-14/06/2025 FRN	EUR	2 675 810	0.27
470 000	MIZUHO FINANCIAL 0.184% 21-13/04/2026	EUR	438 162	0.04	<i>Finland</i>				
340 000	NTT FINANCE 0.082% 21-13/12/2025	EUR	320 056	0.03	366 000	NORDEA BANK ABP 23-23/02/2034 FRN	EUR	380 126	0.04
<i>Denmark</i>					900 000	OP CORPORATE BK 20-09/06/2030 FRN	EUR	859 592	0.09
200 000	ORSTED A/S 2.250% 22-14/06/2028	EUR	192 026	0.02	<i>United Kingdom</i>				
Floating rate bonds					1 065 000	NATIONWIDE BUILDING SOCIETY 23-07/06/2025 FRN	EUR	1 067 412	0.11
			40 912 933	4.12	<i>Norway</i>				
<i>France</i>					510 000	DNB BANK ASA 22-21/09/2027 FRN	EUR	507 950	0.05
2 100 000	BNP PARIBAS 21-30/05/2028 FRN	EUR	1 900 104	0.19	<i>Germany</i>				
900 000	BNP PARIBAS 21-31/08/2033 FRN	EUR	771 485	0.08	200 000	TALANX AG 21-01/12/2042 FRN	EUR	165 213	0.02
200 000	BPCE 23-01/06/2033 FRN	EUR	211 213	0.02	Money Market Instruments				
600 000	CREDIT AGRICOLE SA 22-12/10/2026 FRN	EUR	604 637	0.06	<i>France</i>				
400 000	LA BANQUE POSTALE 22-05/03/2034 FRN	EUR	418 434	0.04	2 200 000	FRENCH BTF 0.000% 23-24/01/2024	EUR	2 195 380	0.22
1 600 000	LA POSTE 18-31/12/2049 FRN	EUR	1 532 880	0.15					
600 000	ORANGE 19-31/12/2049 FRN	EUR	582 361	0.06					
1 100 000	ORANGE 21-31/12/2061 FRN	EUR	935 116	0.09					
400 000	SOCIETE GENERALE 21-12/06/2029 FRN	EUR	346 571	0.03					
1 100 000	SOCIETE GENERALE 23-21/11/2031 FRN	EUR	1 149 282	0.12					
<i>Spain</i>									
500 000	BANCO SABADELL 22-10/11/2028 FRN	EUR	525 431	0.05					
100 000	BANCO SABADELL 23-07/06/2029 FRN	EUR	105 014	0.01					
1 300 000	BANCO SANTANDER 22-27/09/2026 FRN	EUR	1 301 452	0.13					
1 300 000	CAIXABANK 20-18/11/2026 FRN	EUR	1 223 340	0.12					

BNP PARIBAS FUNDS Sustainable Multi-Asset Balanced

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			579 506 698	58.04
<i>Luxembourg</i>			<i>571 257 962</i>	<i>57.21</i>
478 000.00	BNP PARIBAS EASY ECPI CIRCULAR ECONOMY LEADERS - UCITS ETF CAP	EUR	8 287 660	0.83
546 050.00	BNP PARIBAS EASY ECPI GLOBAL ESG BLUE ECONOMY - UCITS ETF CAP	EUR	7 999 578	0.80
87.00	BNP PARIBAS EASY ECPI GLOBAL ESG HYDROGEN ECONOMY - TRACK X CAP	EUR	8 251 321	0.83
35.50	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - TRACK X CAP	EUR	2 868 451	0.29
2 590 260.00	BNP PARIBAS EASY JPM ESG GREEN SOCIAL & SUSTAINABILITY IG EUR BOND - UCITS ETF CAP	EUR	20 878 531	2.09
250 200.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	31 018 502	3.10
1 118 000.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5PC CAPPED - UCITS ETF CAP	EUR	33 760 580	3.37
120.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB 5PC CAPPED - TRACK X CAP	EUR	14 805 609	1.48
556 215.00	BNP PARIBAS EASY MSCI PACIFIC EX JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	7 151 479	0.72
486.00	BNP PARIBAS EASY MSCI USA SRI S- SERIES PAB 5PC CAPPED - TRACK X CAP	USD	120 412 492	12.06
2 860 000.00	BNP PARIBAS EASY MSCI USA SRI S- SERIES PAB 5PC CAPPED - UCITS ETF CAP	USD	49 983 007	5.00
871 500.00	BNP PARIBAS EASY MSCI WORLD SRI S-SERIES PAB 5% CAPPED - UCITS ETF CAP	EUR	15 949 321	1.60
132.00	BNP PARIBAS FUNDS EMERGING MARKETS CLIMATE SOLUTION - X CAP	USD	10 375 115	1.04
6 335.00	BNP PARIBAS FUNDS ENERGY TRANSITION - X CAP	EUR	8 393 305	0.84
116 690.00	BNP PARIBAS FUNDS GLOBAL ENVIRONMENT - X CAP	EUR	26 023 036	2.61
270.00	BNP PARIBAS FUNDS GREEN BOND - X CAP	EUR	24 883 237	2.49
876.00	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	9 958 263	1.00
110 320.00	BNP PARIBAS FUNDS INCLUSIVE GROWTH - X CAP	EUR	18 187 354	1.82
0.51	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	79	0.00
133 510.00	DPAM L BONDS EMK SUSTAN - F	EUR	20 249 461	2.03
1 483 300.00	JAN HN HOR GL SUST EQ -IU2EU	EUR	26 135 745	2.62
2 952 500.00	LOF GOLDEN AGE - IX1 EUR CAP	EUR	26 248 315	2.63
310 746.00	PICTET HUMAN-JEURACC	EUR	26 295 325	2.64
93 740.00	SPARINVEST ETHICAL GLOBAL VALUE - I EUR ACC	EUR	26 010 037	2.61
752 000.00	TEMP GLB CLI CHANGE-I ACC	EUR	27 132 159	2.71
<i>Ireland</i>			<i>8 192 149</i>	<i>0.82</i>
117 110.00	BNP PARIBAS EASY ECPI GLOBAL	EUR	8 192 149	0.82
<i>France</i>			<i>56 587</i>	<i>0.01</i>
50.00	BNP PARIBAS MOIS - ISR - X CAP	EUR	56 587	0.01
Total securities portfolio			978 963 712	98.10

BNP PARIBAS FUNDS Sustainable Multi-Asset Flexible

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			92 409 573	98.28
<i>Luxembourg</i>			<i>72 094 059</i>	<i>76.68</i>
81.00	AMSELECT DPAM EMERGING BOND LOCAL CCY - X CAP	USD	7 845 233	8.34
28.33	AMSELECT VONTOBEL GLOBAL EQUITY EMERGING - X CAP	USD	1 927 160	2.05
112.54	BNP PARIBAS EASY € CORP BOND SRI FOSSIL FREE 1-3Y - X CAP	EUR	11 186 543	11.90
61.25	BNP PARIBAS EASY EUR CORP BOND SRI FOSSIL FREE - TRACK X CAP	EUR	6 052 408	6.44
34 833.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB SPC CAPPED - UCITS ETF DIS	EUR	948 861	1.01
114 800.00	BNP PARIBAS EASY MSCI JAPAN SRI S-SERIES PAB SPC CAPPED - UCITS ETF DIS	EUR	2 504 086	2.66
4.26	BNP PARIBAS EASY MSCI NORTH AMERICA ESG FILTERED MIN TE - X CAP	EUR	1 932 797	2.06
129.01	BNP PARIBAS FUNDS GREEN TIGERS - X CAP	EUR	1 466 616	1.56
165 322.46	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M - X CAP	EUR	17 674 624	18.80
120 684.29	BNP PARIBAS FUNDS SUSTAINABLE EURO MULTI-FACTOR CORPORATE BOND - X CAP	EUR	12 033 431	12.80
65 342.52	BNP PARIBAS FUNDS SUSTAINABLE US MULTI-FACTOR CORPORATE BOND - X CAP	USD	6 063 696	6.45
36 319.17	FIDELITY-ASEAN F-I ACC USD	USD	427 749	0.45
17 997.65	THEAM QUANT CROSS ASSET HIGH FOCUS - J CAP	EUR	2 030 855	2.16
<i>France</i>			<i>12 997 347</i>	<i>13.82</i>
62 177.00	AMUNDI PEA MSCI EM ALAT ESG	EUR	1 486 341	1.58
343.48	BNP PARIBAS INVEST 3 MOIS - X	EUR	3 523 613	3.75
4 164.70	BNP PARIBAS MOIS - ISR - X CAP	EUR	4 711 262	5.01
0	BNP PARIBAS MONEY 3M - IC	EUR	47	0.00
51.54	OFI PRECIOUS METALS-XL	EUR	3 276 084	3.48
<i>Ireland</i>			<i>7 318 167</i>	<i>7.78</i>
263 542.00	AMUNDI 500 EW ESG ETF A	EUR	2 773 516	2.95
157 500.00	BNP PARIBAS EASY S&P 500 ESG	EUR	1 874 077	1.99
52 183.00	IVZ FTSE ALL SHR ESG CLIMATE	GBP	2 670 574	2.84
Total securities portfolio			92 409 573	98.28

BNP PARIBAS FUNDS Sustainable US Multi-Factor Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
			1 123 316 523	98.33					
			<i>1 064 616 677</i>	<i>93.19</i>					
75 379	ABBVIE INC	USD	11 681 484	1.02	12 348	LOWES COS INC	USD	2 748 047	0.24
14 783	ADOBE INC	USD	8 819 538	0.77	106 614	MARATHON PETROLEUM CORP - W/I	USD	15 817 253	1.38
224 216	AFLAC INC	USD	18 497 820	1.62	105 083	MARSH & MCLENNAN COS	USD	19 910 076	1.74
50 426	AKAMAI TECHNOLOGIES INC	USD	5 967 917	0.52	107 102	MASCO CORP	USD	7 173 692	0.63
118 618	ALPHABET INC - A	USD	16 569 748	1.45	25 203	MASTERCARD INC - A	USD	10 749 332	0.94
73 227	ALPHABET INC - C	USD	10 319 881	0.90	41 636	MCKESSON CORP	USD	19 276 635	1.69
100 318	AMAZON.COM INC	USD	15 242 317	1.33	81 298	MERCK & CO INC	USD	8 863 108	0.78
13 978	AMERICAN EXPRESS CO	USD	2 618 639	0.23	200 286	MICROSOFT CORP	USD	75 315 546	6.58
89 218	AMERISOURCE BERGEN CORP	USD	18 323 593	1.60	137 882	MOLSON COORS BREWING CO - B	USD	8 439 757	0.74
44 975	AMGEN INC	USD	12 953 700	1.13	59 276	MOTOROLA SOLUTIONS INC	USD	18 558 723	1.62
43 444	ANTHEM INC	USD	20 486 453	1.79	131 969	NETAPP INC	USD	11 634 387	1.02
315 163	APPLE INC	USD	60 678 331	5.31	2 072	NUCOR CORP	USD	360 611	0.03
131 395	APPLIED MATERIALS INC	USD	21 295 188	1.86	52 076	NVIDIA CORP	USD	25 789 077	2.26
16 320	ASSURANT INC	USD	2 749 757	0.24	2 554	NVR INC	USD	17 879 149	1.57
19 501	AUTOMATIC DATA PROCESSING	USD	4 543 148	0.40	26 616	OMNICOM GROUP	USD	2 302 550	0.20
4 626	AUTOZONE INC	USD	11 961 032	1.05	3 201	OREILLY AUTOMOTIVE INC	USD	3 041 206	0.27
170 100	BRISTOL-MYERS SQUIBB CO	USD	8 727 831	0.76	121 555	OTIS WORLDWIDE CORP	USD	10 875 526	0.95
15 245	BROADCOM INC	USD	17 017 231	1.49	190 882	PACCAR INC	USD	18 639 627	1.63
51 766	CADENCE DESIGN SYS INC	USD	14 099 505	1.23	64 932	PALO ALTO NETWORKS INC	USD	19 147 148	1.68
123 838	CARDINAL HEALTH INC	USD	12 482 870	1.09	36 739	PAYCHEX INC	USD	4 375 982	0.38
66 872	CBOE GLOBAL MARKETS INC	USD	11 940 664	1.05	141 056	PEPSICO INC	USD	23 956 951	2.10
65 374	CIGNA CORP	USD	19 576 244	1.71	129 217	PULTEGROUP INC	USD	13 337 779	1.17
32 944	CINTAS CORP	USD	19 854 031	1.74	56 689	RALPH LAUREN CORP	USD	8 174 554	0.72
454 378	CISCO SYSTEMS INC	USD	22 955 177	2.01	21 422	REPUBLIC SERVICES INC	USD	3 532 702	0.31
183 062	COLGATE-PALMOLIVE CO	USD	14 591 872	1.28	9 054	SALESFORCE.COM INC	USD	2 382 470	0.21
260 638	COMCAST CORP - A	USD	11 428 976	1.00	25 408	SNAP - ON INC	USD	7 338 847	0.64
43 543	CUMMINS INC	USD	10 431 597	0.91	14 684	SYNOPLYS INC	USD	7 560 938	0.66
13 766	DAVITA INC	USD	1 442 126	0.13	114 032	TJX COMPANIES INC	USD	10 697 342	0.94
22 755	DELTA AIR LINES INC	USD	915 434	0.08	42 863	UNITEDHEALTH GROUP INC	USD	22 566 084	1.98
7 649	DR HORTON INC	USD	1 162 495	0.10	9 424	VERTEX PHARMACEUTICALS INC	USD	3 834 531	0.34
82 552	EBAY INC	USD	3 600 918	0.32	111 088	VISA INC - A	USD	28 921 760	2.53
45 530	ELECTRONIC ARTS INC	USD	6 228 959	0.55	27 533	YUM BRANDS INC	USD	3 597 462	0.31
101 110	FOX CORP - CLASS B	USD	2 795 692	0.24	<i>Bermuda</i>				
195 799	GENERAL MILLS INC	USD	12 754 347	1.12	239 890	ARCH CAPITAL GROUP LTD	USD	17 816 630	1.56
160 716	GILEAD SCIENCES INC	USD	13 019 603	1.14	48 532	EVEREST RE GROUP LTD	USD	17 159 945	1.50
69 070	GLOBE LIFE INC	USD	8 407 200	0.74	<i>Ireland</i>				
169 295	HARTFORD FINANCIAL SERVICES GRP	USD	13 607 932	1.19	67 605	ACCENTURE PLC - A	USD	23 723 271	2.08
87 858	HERSHEY CO/THE	USD	16 380 246	1.43	Shares/Units in investment funds				
860 230	HEWLETT - PACKARD ENTERPRISE - W/I	USD	14 606 705	1.28	<i>Luxembourg</i>				
13 047	HILTON WORLDWIDE HOLDINGS INC	USD	2 375 728	0.21	19 911.45	BNP PARIBAS INSTICASH USD ID 1 VNAV - X CAP	USD	2 800 860	0.25
36 950	ILLINOIS TOOL WORKS	USD	9 678 683	0.85	Total securities portfolio				
129 692	INTERNATIONAL BUSINESS MACHINES CORP	USD	21 211 127	1.86	1 126 117 383				
86 175	INTERPUBLIC GROUP OF COS INC	USD	2 812 752	0.25	98.58				
3 042	INTUIT INC	USD	1 901 341	0.17					
134 879	JABIL INC	USD	17 183 585	1.50					
157 925	JOHNSON & JOHNSON	USD	24 753 165	2.17					
98 444	JP MORGAN CHASE AND CO	USD	16 745 324	1.47					
30 674	JUNIPER NETWORKS INC	USD	904 270	0.08					
120 572	KELLOGG CO	USD	6 741 181	0.59					
38 890	KIMBERLY-CLARK CORP	USD	4 725 524	0.41					
291 893	KROGER CO	USD	13 342 429	1.17					
4 679	LAM RESEARCH CORP	USD	3 664 874	0.32					
6 989	LENNAR CORP - A	USD	1 041 641	0.09					

BNP PARIBAS FUNDS Sustainable US Value Multi-Factor Equity

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
	Shares		477 905 827	98.76						
<i>United States of America</i>										
46 372	ABBVIE INC	USD	7 186 269	1.49	6 167	LENNAR CORP - A	USD	919 130	0.19	
1 487	ADOBE INC	USD	887 144	0.18	61 265	MARATHON PETROLEUM CORP - W/I	USD	9 089 275	1.88	
128 760	AFLAC INC	USD	10 622 700	2.20	30 154	MARSH & MCLENNAN COS	USD	5 713 278	1.18	
18 469	AKAMAI TECHNOLOGIES INC	USD	2 185 806	0.45	10 261	MASCO CORP	USD	687 282	0.14	
11 920	AMERICAN EXPRESS CO	USD	2 233 093	0.46	6 600	MASTERCARD INC - A	USD	2 814 966	0.58	
55 682	AMERISOURCE BERGEN CORP	USD	11 435 969	2.36	21 609	MCKESSON CORP	USD	10 004 535	2.07	
32 850	AMGEN INC	USD	9 461 457	1.96	70 122	MERCK & CO INC	USD	7 644 700	1.58	
20 785	ANTHEM INC	USD	9 801 375	2.03	24 968	MICROSOFT CORP	USD	9 388 967	1.94	
19 005	APPLE INC	USD	3 659 033	0.76	8 566	MOLINA HEALTHCARE INC	USD	3 094 981	0.64	
59 642	APPLIED MATERIALS INC	USD	9 666 179	2.00	98 686	MOLSON COORS BREWING CO - B	USD	6 040 570	1.25	
29 586	ASSURANT INC	USD	4 984 945	1.03	10 471	MOTOROLA SOLUTIONS INC	USD	3 278 365	0.68	
4 885	AUTOMATIC DATA PROCESSING	USD	1 138 058	0.24	47 874	NETAPP INC	USD	4 220 572	0.87	
430	AUTOZONE INC	USD	1 111 812	0.23	4 325	NUCOR CORP	USD	752 723	0.16	
140 188	BRISTOL-MYERS SQUIBB CO	USD	7 193 046	1.49	1 395	NVR INC	USD	9 765 628	2.02	
3 682	BROADCOM INC	USD	4 110 033	0.85	7 225	OTIS WORLDWIDE CORP	USD	646 421	0.13	
43 741	BUILDERS FIRSTSOURCE INC	USD	7 302 123	1.51	66 541	OWENS CORNING	USD	9 863 372	2.04	
3 830	CADENCE DESIGN SYS INC	USD	1 043 177	0.22	107 213	PACCAR INC	USD	10 469 349	2.16	
98 146	CAMPBELL SOUP CO	USD	4 242 852	0.88	11 979	PALO ALTO NETWORKS INC	USD	3 532 368	0.73	
84 547	CARDINAL HEALTH INC	USD	8 522 338	1.76	20 489	PAYCHEX INC	USD	2 440 445	0.50	
28 466	CBOE GLOBAL MARKETS INC	USD	5 082 889	1.05	59 968	PEPSICO INC	USD	10 184 965	2.10	
49 275	CENTENE CORP	USD	3 656 698	0.76	49 790	PULTEGROUP INC	USD	5 139 324	1.06	
42 026	CIGNA CORP	USD	12 584 686	2.59	1 742	REGENERON PHARMACEUTICALS	USD	1 529 981	0.32	
246 107	CISCO SYSTEMS INC	USD	12 433 326	2.57	6 668	RELIANCE STEEL & ALUMINUM	USD	1 864 906	0.39	
2 171	COCA-COLA CO	USD	127 937	0.03	16 084	REPUBLIC SERVICES INC	USD	2 652 412	0.55	
64 287	COLGATE-PALMOLIVE CO	USD	5 124 317	1.06	105 605	ROYALTY PHARMA PLC - A	USD	2 966 444	0.61	
93 632	COMCAST CORP - A	USD	4 105 763	0.85	3 827	SNAP - ON INC	USD	1 105 391	0.23	
32 956	CUMMINS INC	USD	7 895 269	1.63	746	SYNOPSYS INC	USD	384 123	0.08	
19 538	CVS HEALTH CORP	USD	1 542 720	0.32	25 862	UNITEDHEALTH GROUP INC	USD	13 615 567	2.80	
5 098	DAVITA INC	USD	534 066	0.11	6 443	VERTEX PHARMACEUTICALS INC	USD	2 621 592	0.54	
76 298	DELL TECHNOLOGIES - C	USD	5 836 797	1.21	35 214	VISA INC - A	USD	9 167 965	1.89	
18 051	DELTA AIR LINES INC	USD	726 192	0.15	10 794	WALMART INC	USD	1 701 674	0.35	
5 661	DICKS SPORTING GOODS INC	USD	831 884	0.17	20 972	WR BERKLEY CORP	USD	1 483 140	0.31	
104 020	DROPBOX INC-CLASS A	USD	3 066 510	0.63	<i>Bermuda</i>				<i>19 720 549</i>	<i>4.08</i>
49 204	EBAY INC	USD	2 146 278	0.44	134 800	ARCH CAPITAL GROUP LTD	USD	10 011 596	2.07	
228	FAIR ISAAC CORP	USD	265 394	0.05	27 459	EVEREST RE GROUP LTD	USD	9 708 953	2.01	
3 996	FEDEX CORP	USD	1 010 868	0.21	<i>United Kingdom</i>				<i>10 528 493</i>	<i>2.18</i>
14 203	FISERV INC	USD	1 886 727	0.39	54 532	FERGUSON PLC	USD	10 528 493	2.18	
101 600	GENERAL MILLS INC	USD	6 618 224	1.37	<i>Switzerland</i>				<i>2 575 270</i>	<i>0.53</i>
81 375	GILEAD SCIENCES INC	USD	6 592 189	1.36	11 395	CHUBB LTD	USD	2 575 270	0.53	
53 931	GLOBE LIFE INC	USD	6 564 481	1.36	<i>Ireland</i>				<i>2 508 353</i>	<i>0.52</i>
101 479	HARTFORD FINANCIAL SERVICES GRP	USD	8 156 882	1.69	4 378	ACCENTURE PLC - A	USD	1 536 284	0.32	
52 109	HERSHEY CO/THE	USD	9 715 202	2.01	7 903	JAZZ PHARMACEUTICALS PLC	USD	972 069	0.20	
372 858	HEWLETT - PACKARD ENTERPRISE - W/I	USD	6 331 129	1.31	Shares/Units in investment funds				1 100 338	0.23
36 389	HOLOGIC INC	USD	2 599 994	0.54	<i>Luxembourg</i>				<i>1 100 338</i>	<i>0.23</i>
826	ILLINOIS TOOL WORKS	USD	216 362	0.04	7 822.36	BNP PARIBAS INSTICASH USD 1D 1 VNAV - X CAP	USD	1 100 338	0.23	
46 872	INTERNATIONAL BUSINESS MACHINES CORP	USD	7 665 916	1.58	Total securities portfolio				479 006 165	98.99
50 655	INTERPUBLIC GROUP OF COS INC	USD	1 653 379	0.34						
73 777	JABIL INC	USD	9 399 190	1.94						
54 390	JOHNSON & JOHNSON	USD	8 525 089	1.76						
94 971	JP MORGAN CHASE AND CO	USD	16 154 567	3.33						
59 118	KELLOGG CO	USD	3 305 287	0.68						
78 890	KIMBERLY-CLARK CORP	USD	9 585 924	1.98						
163 935	KROGER CO	USD	7 493 469	1.55						
1 999	LAM RESEARCH CORP	USD	1 565 737	0.32						

BNP PARIBAS FUNDS Target Risk Balanced

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Shares/Units in investment funds			569 400 511	99.05
<i>Luxembourg</i>			<i>451 655 840</i>	<i>78.57</i>
4 422 820.00	BNP PARIBAS EASY € CORP BOND SRI PAB - UCITS ETF CAP	EUR	43 716 480	7.60
2 764 208.00	BNP PARIBAS EASY ENERGY & METALS ENHANCED ROLL - UCITS ETF RH EUR CAP	EUR	28 468 302	4.95
2 709 527.00	BNP PARIBAS EASY EUR HIGH YIELD SRI FOSSIL FREE - UCITS ETF CAP	EUR	26 916 712	4.68
1 375 437.00	BNP PARIBAS EASY FTSE EPRA NAREIT DEVELOPED EUROPE EX UK GREEN CTB - UCITS ETF CAP	EUR	10 181 672	1.77
12 829.00	BNP PARIBAS EASY FTSE EPRA/NAREIT DEVELOPED EUROPE - UCITS ETF QD DIS	EUR	98 575	0.02
177.84	BNP PARIBAS EASY JPM ESG EMBI GLOBAL DIVERSIFIED COMPOSITE - TRACK IH EUR CAP	EUR	19 523 982	3.40
414 996.00	BNP PARIBAS EASY MSCI EMERGING ESG FILTERED MIN TE - UCITS ETF EUR CAP	EUR	4 144 192	0.72
749 466.00	BNP PARIBAS EASY MSCI EMERGING SRI S-SERIES PAB 5PC CAPPED - UCITS ETF EUR CAP	EUR	9 331 226	1.62
1 712 656.00	BNP PARIBAS EASY MSCI EUROPE ESG FILTERED MIN TE - UCITS ETF CAP	EUR	24 343 350	4.23
1 299 119.00	BNP PARIBAS EASY MSCI EUROPE SRI S-SERIES PAB 5PC CAPPED - UCITS ETF DIS	EUR	35 336 167	6.15
1 078 098.00	BNP PARIBAS EASY MSCI JAPAN ESG FILTERED MIN TE - UCITS ETF CAP	EUR	14 330 294	2.49
1 655 617.00	BNP PARIBAS EASY MSCI NORTH AMERICA ESG FILTERED MIN TE - UCITS ETF CAP	EUR	32 787 177	5.70
558 522.00	BNP PARIBAS FUNDS ENHANCED BOND 6 MONTHS - X CAP	EUR	65 961 449	11.48
608 571.39	BNP PARIBAS FUNDS SUSTAINABLE ENHANCED BOND 12M - X CAP	EUR	65 056 282	11.32
6 121.00	ELEV-ABS LRET EUR FD-IEURA	EUR	7 970 215	1.39
658.00	EXANE FUNDS 2 EXANE PLEIADE FD SHARE SCA	EUR	7 783 660	1.35
116 464.00	THEAM QUANT CROSS ASSET HIGH FOCUS - J CAP	EUR	13 141 798	2.29
1 104 192.00	UBS ETF BM US LIQ. C. SUST.U	EUR	15 388 020	2.68
2 669 052.00	UBS FDSOL BBG BARCLAYS TIPS 10+ U ETF - A EUR HGD CAP	EUR	27 176 287	4.73
<i>Ireland</i>			<i>110 402 592</i>	<i>19.20</i>
1 870 484.00	BNP PARIBAS EASY S&P 500 ESG	EUR	22 196 285	3.86
1 832 515.00	ISHARES EUR HY CORP ESG EURA	EUR	9 502 873	1.65
6 094 570.00	ISHARES USD HY CORP ESG USDA	EUR	30 683 722	5.34
151 625.00	SOURCE PHYSICAL GOLD P - ETC	USD	27 358 797	4.76
391 083.00	SPDR BLOOMBERG BARCLAYS EMERGING MARKETS LOCAL BOND	EUR	20 660 915	3.59
<i>France</i>			<i>7 342 079</i>	<i>1.28</i>
311.87	BNP PARIBAS MOIS ISR - I CAP	EUR	7 342 008	1.28
0	BNP PARIBAS MONEY 3M - IC	EUR	71	0.00
Total securities portfolio			569 400 511	99.05

BNP PARIBAS FUNDS Turkey Equity

Securities portfolio at 31/12/2023

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			28 074 133	100.00
Shares			28 074 133	100.00
<i>Turkey</i>			<i>28 074 133</i>	<i>100.00</i>
1 450 000	AKBANK T.A.S.	TRY	1 623 124	5.79
3 600 000	AKSIGORTA	TRY	579 315	2.06
1	ANADOLU EFES BIRACILIK VE	TRY	3	0.00
900 000	ASELSAN ELEKTRONIK SANAYI	TRY	1 240 838	4.42
285 000	BIM BIRLESIK MAGAZALAR AS	TRY	2 627 262	9.37
1	BIOTREND CEVRE VE ENERJİ YAT	TRY	1	0.00
60 000	COCA-COLA ICECEK AS	TRY	966 444	3.44
680 000	EREGLI DEMIR VE CELIK FABRIK	TRY	854 566	3.04
825 000	GALATA WIND ENERJİ AS	TRY	549 751	1.96
790 000	HACI OMER SABANCI HOLDING	TRY	1 463 781	5.21
1	HEKTAS TICARET T.A.S	TRY	1	0.00
950 000	IS YATIRIM MENKUL DEGERLER A	TRY	931 808	3.32
1 220 000	KARDEMİR KARABUK DEMİR - D	TRY	888 503	3.16
1	KAREL ELEKTRONİK SANAYI VE	TRY	0	0.00
360 000	KOC HOLDING AS	TRY	1 564 701	5.58
1	KOZA ALTIN İŞLETMELERİ AS	TRY	0	0.00
365 000	MAVİ GİYİM SANAYİ VE TİCA - B	TRY	1 303 382	4.64
125 000	MIGROS TICARET A.S	TRY	1 283 535	4.57
215 000	MLP SAĞLIK HİZMETLERİ AS	TRY	981 923	3.50
100 000	OTOKAR OTOBUS KAROSERİ SAN	TRY	1 304 225	4.65
28 500	PEGASUS HAVA TASIMACILIGI AS	TRY	567 384	2.02
175 000	TAV HAVALIMANLARI HOLDING AS	TRY	576 633	2.05
127 500	TUPRAS-TURKIYE PETROL RAFINE	TRY	558 855	1.99
170 000	TURK HAVA YOLLARI AO	TRY	1 191 178	4.24
1	TURK SISE VE CAM FABRIKALARI	TRY	1	0.00
1 780 000	TURK TELEKOMUNIKASYON AS	TRY	1 329 077	4.73
1 560 000	TURKCELL İLETİSİM HİZMET AS	TRY	2 682 502	9.56
310 000	TURKIYE GARANTI BANKASI	TRY	554 441	1.97
1 750 000	TURKIYE İS BANKASI - C	TRY	1 253 036	4.46
2 000 000	YAPI VE KREDİ BANKASI	TRY	1 197 863	4.27
Other transferable securities			0	0.00
Warrants, Rights			0	0.00
1	KAREL ELEKTRONİK SANAYİ VE T RTS 10/01/2024	TRY	0	0.00
Total securities portfolio			28 074 133	100.00

BNP PARIBAS FUNDS US Growth

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market				
	Shares		1 397 953 472	99.28
<i>United States of America</i>				
			<i>1 281 579 179</i>	<i>91.02</i>
271 599	ADVANCED MICRO DEVICES	USD	40 036 409	2.84
91 840	ALBEMARLE CORP	USD	13 269 043	0.94
761 877	ALPHABET INC - A	USD	106 426 598	7.56
713 028	AMAZON.COM INC	USD	108 337 474	7.69
85 311	AMERICAN TOWER CORP - A	USD	18 416 939	1.31
613 511	APPLE INC	USD	118 119 274	8.38
100 995	ARISTA NETWORKS INC	USD	23 785 332	1.69
5 817	BOOKING HOLDINGS INC	USD	20 634 179	1.47
437 935	BOSTON SCIENTIFIC CORP	USD	25 317 022	1.80
74 973	CHARLES RIVER LABORATORIES	USD	17 723 617	1.26
449 070	CIENA CORP	USD	20 212 641	1.44
343 758	COPART INC	USD	16 844 142	1.20
70 485	CUMMINS INC	USD	16 886 091	1.20
112 759	ELF BEAUTY INC	USD	16 275 634	1.16
186 054	ENTEGRIS INC	USD	22 292 990	1.58
176 278	FIRST SOLAR INC	USD	30 369 174	2.16
46 316	GARTNER INC	USD	20 893 611	1.48
104 077	HOME DEPOT INC	USD	36 067 884	2.56
99 449	INTERCONTINENTAL EXCHANGE INC	USD	12 772 235	0.91
61 122	INTUIT INC	USD	38 203 084	2.71
151 240	META PLATFORMS INC - A	USD	53 532 910	3.80
316 778	MICROSOFT CORP	USD	119 121 200	8.45
189 408	NEUROCRINE BIOSCIENCES INC	USD	24 956 398	1.77
119 671	NVIDIA CORP	USD	59 263 473	4.21
105 627	PALO ALTO NETWORKS INC	USD	31 147 290	2.21
742 550	PURE STORAGE INC - A	USD	26 479 333	1.88
33 301	REGENERON PHARMACEUTICALS	USD	29 247 935	2.08
89 511	REPLIGEN CORP	USD	16 094 078	1.14
59 595	ROCKWELL AUTOMATION INC	USD	18 503 056	1.31
100 941	SNOWFLAKE INC-CLASS A	USD	20 087 259	1.43
206 119	STARBUCKS CORP	USD	19 789 485	1.41
58 311	TESLA INC	USD	14 489 117	1.03
71 350	TRANE TECHNOLOGIES PLC	USD	17 402 265	1.24
91 070	UNION PACIFIC CORP	USD	22 368 613	1.59
45 989	VERTEX PHARMACEUTICALS INC	USD	18 712 464	1.33
199 945	VISA INC - A	USD	52 055 681	3.70
298 286	YETI HOLDINGS INC	USD	15 445 249	1.10
<i>Canada</i>				
			<i>46 345 009</i>	<i>3.29</i>
51 684	LULULEMON ATHLETICA INC	USD	26 425 512	1.88
255 706	SHOPIFY INC - A	USD	19 919 497	1.41
<i>United Kingdom</i>				
			<i>29 843 907</i>	<i>2.11</i>
123 469	ASTRAZENECA PLC	GBP	16 683 796	1.18
222 713	NVENT ELECTRIC PLC	USD	13 160 111	0.93
<i>Taiwan</i>				
			<i>23 309 000</i>	<i>1.66</i>
224 125	TAIWAN SEMICONDUCTOR-SP ADR	USD	23 309 000	1.66
<i>Ireland</i>				
			<i>11 309 358</i>	<i>0.80</i>
91 946	JAZZ PHARMACEUTICALS PLC	USD	11 309 358	0.80
<i>Denmark</i>				
			<i>5 567 019</i>	<i>0.40</i>
17 433	GENMAB A/S	DKK	5 567 019	0.40
Total securities portfolio			1 397 953 472	99.28

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			42 925 768	97.36					
<i>United States of America</i>									
200 000	ADAPTHEALTH LLC 4.625% 21-01/08/2029	USD	155 140	0.35	275 000	FRONTIER COMM 5.000% 20-01/05/2028	USD	254 539	0.58
347 000	ADVANCED DRAINAG 6.375% 22-15/06/2030	USD	350 730	0.80	325 000	FRONTIER COMMUNI 5.875% 21-01/11/2029	USD	275 970	0.63
450 000	ALBERTSONS COS 3.500% 20-15/03/2029	USD	407 984	0.93	175 000	GRAY ESCROW INC 7.000% 18-15/05/2027	USD	163 898	0.37
275 000	AMER AXLE & MFG 6.875% 20-01/07/2028	USD	271 045	0.61	675 000	GRAY TELE INC 4.750% 20-15/10/2030	USD	502 484	1.14
166 667	AMERICAN AIRLINE 5.500% 21-20/04/2026	USD	165 410	0.38	50 000	HARLEY-DAVIDSON 3.050% 22-14/02/2027	USD	46 456	0.11
675 000	AMERICAN AIRLINE 8.500% 23-15/05/2029	USD	711 849	1.60	250 000	HARLEY-DAVIDSON 6.500% 23-10/03/2028	USD	258 540	0.59
250 000	ANTERO MIDSTREAM 5.750% 19-15/01/2028	USD	247 722	0.56	275 000	HILCORP ENERGY I 5.750% 21-01/02/2029	USD	266 799	0.61
350 000	ARDAGH METAL PAC 6.000% 22-15/06/2027	USD	347 375	0.79	300 000	HILCORP ENERGY I 6.250% 18-01/11/2028	USD	299 154	0.68
335 000	ATKORE INC 4.250% 21-01/06/2031	USD	301 177	0.68	250 000	HILLENBRAND INC 3.750% 21-01/03/2031	USD	217 052	0.49
325 000	AVIS BUDGET CAR 4.750% 21-01/04/2028	USD	301 255	0.68	275 000	INGLES MKTS INC 4.000% 21-15/06/2031	USD	243 073	0.55
150 000	AVIS BUDGET CAR 5.750% 19-15/07/2027	USD	144 825	0.33	250 000	IRON MOUNTAIN 4.500% 20-15/02/2031	USD	227 063	0.52
275 000	AVIS BUDGET CAR 8.000% 23-15/02/2031	USD	274 780	0.62	100 000	IRON MOUNTAIN 4.875% 19-15/09/2029	USD	94 388	0.21
400 000	BLOOMIN BRANDS 5.125% 21-15/04/2029	USD	370 000	0.84	400 000	IRON MOUNTAIN 7.000% 23-15/02/2029	USD	409 544	0.93
250 000	BOYD GAMING CORP 4.750% 21-15/06/2031	USD	230 089	0.52	200 000	JACOBS ENTERTAIN 6.750% 22-15/02/2029	USD	189 025	0.43
100 000	BOYNE USA 4.750% 21-15/05/2029	USD	94 320	0.21	325 000	JELD-WEN INC 4.875% 17-15/12/2027	USD	311 667	0.71
225 000	CABLE ONE INC 4.000% 20-15/11/2030	USD	182 728	0.41	475 000	KNIFE RIVER HLD 7.750% 23-01/05/2031	USD	505 376	1.15
300 000	CAESARS ENT 7.000% 23-15/02/2030	USD	306 669	0.70	50 000	L BRANDS INC 6.625% 20-01/10/2030	USD	51 228	0.12
500 000	CAMELOT RETURN 8.750% 22-01/08/2028	USD	510 094	1.16	100 000	L BRANDS INC 6.694% 18-15/01/2027	USD	102 122	0.23
100 000	CCO HOLDINGS LLC 4.500% 21-01/05/2032	USD	85 550	0.19	200 000	L BRANDS INC 7.500% 19-15/06/2029	USD	208 098	0.47
225 000	CCO HOLDINGS LLC 4.750% 19-01/03/2030	USD	205 523	0.47	250 000	LIFE TIME INC 5.750% 21-15/01/2026	USD	247 188	0.56
200 000	CCO HOLDINGS LLC 5.375% 19-01/06/2029	USD	188 060	0.43	225 000	MACYS RETAIL 5.875% 21-01/04/2029	USD	216 323	0.49
675 000	CCO HOLDINGS LLC 6.375% 22-01/09/2029	USD	665 016	1.50	300 000	MANITOWOC CO 9.000% 19-01/04/2026	USD	302 046	0.69
225 000	CF INDUSTRIES IN 5.150% 14-15/03/2034	USD	223 149	0.51	200 000	MASONITE INTERNATIONAL 5.375% 19-01/02/2028	USD	192 888	0.44
400 000	CHS/COMMUNITY 6.000% 20-15/01/2029	USD	358 372	0.81	800 000	MATTHEWS INTERNA 5.250% 17-01/12/2025	USD	785 439	1.77
457 000	CLEARWATER PAPER 4.750% 20-15/08/2028	USD	425 610	0.97	260 000	MAUSER PACKAGING 7.875% 23-15/08/2026	USD	263 934	0.60
104 000	CLEARWAY ENERGY 3.750% 21-15/01/2032	USD	89 739	0.20	250 000	MIDCONTINENT COM 5.375% 19-15/08/2027	USD	242 870	0.55
175 000	CLEVELAND-CLIFFS 4.875% 21-01/03/2031	USD	158 127	0.36	150 000	MOSS CREEK RES 10.500% 19-15/05/2027	USD	153 722	0.35
525 000	CLEVELAND-CLIFFS 6.750% 23-15/04/2030	USD	532 287	1.21	300 000	MOSS CREEK RES 7.500% 18-15/01/2026	USD	299 048	0.68
550 000	COGENT COMMUNICA 7.000% 22-15/06/2027	USD	555 980	1.26	250 000	MOZART DEBT ME 3.875% 21-01/04/2029	USD	226 250	0.51
300 000	CRESTWOOD MID PA 7.375% 23-01/02/2031	USD	315 423	0.72	200 000	MUELLER WATER 4.000% 21-15/06/2029	USD	182 394	0.41
254 000	CROCS INC 4.250% 21-15/03/2029	USD	227 584	0.52	275 000	NEPTUNE BIDCO US 9.290% 22-15/04/2029	USD	256 438	0.58
200 000	CSC HOLDINGS LLC 11.250% 23-15/05/2028	USD	206 162	0.47	475 000	NESCO HOLDINGS 5.500% 21-15/04/2029	USD	437 760	0.99
75 000	CSC HOLDINGS LLC 5.375% 18-01/02/2028	USD	66 278	0.15	200 000	NEXSTAR BROADC 4.750% 20-01/11/2028	USD	184 311	0.42
150 000	CSC HOLDINGS LLC 5.500% 16-15/04/2027	USD	138 051	0.31	150 000	NEXSTAR ESCROW 5.625% 19-15/07/2027	USD	144 525	0.33
225 000	CSC HOLDINGS LLC 6.500% 19-01/02/2029	USD	197 818	0.45	100 000	NOVELIS CORP 3.250% 21-15/11/2026	USD	93 853	0.21
550 000	CVR PARTNERS LP 6.125% 21-15/06/2028	USD	515 041	1.17	300 000	OASIS MIDSTREAM 8.000% 21-01/04/2029	USD	312 198	0.71
100 000	FERRELLGAS ESCRO 5.375% 21-01/04/2026	USD	98 367	0.22	125 000	OLIN CORP 5.125% 17-15/09/2027	USD	121 309	0.28
155 000	FERRELLGAS ESCRO 5.875% 21-01/04/2029	USD	146 801	0.33	375 000	ORGANON FIN 1 5.125% 21-30/04/2031	USD	321 750	0.73
150 000	FORD MOTOR CO 9.625% 20-22/04/2030	USD	176 855	0.40	450 000	OWENS-BROCKWAY 7.250% 23-15/05/2031	USD	455 126	1.03
1 725 000	FORD MOTOR CREDIT 5.125% 20-16/06/2025	USD	1 705 705	3.86	225 000	PARK-OHIO INDUST 6.625% 17-15/04/2027	USD	209 903	0.48
150 000	FORWARD AIR CORP 9.500% 23-15/10/2031	USD	146 096	0.33	350 000	PBF HOLDING CO 6.000% 20-15/02/2028	USD	341 313	0.77
					340 000	PBF HOLDING CO 7.875% 23-15/09/2030	USD	346 387	0.79
					475 000	PETSMART INC/PE 7.750% 21-15/02/2029	USD	459 083	1.04
					375 000	PICARD MIDCO 6.500% 22-31/03/2029	USD	357 746	0.81
					25 000	PRIME SEC/FIN 6.250% 20-15/01/2028	USD	24 884	0.06
					300 000	PRIME SECURITY 4.875% 16-15/07/2032	USD	277 836	0.63
					175 000	PRIMO WATER HOLD 4.375% 21-30/04/2029	USD	161 554	0.37

BNP PARIBAS FUNDS US High Yield Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
250 000	REGAL REXNORD 6.050% 23-15/02/2026	USD	252 748	0.57					
163 000	RESIDEO FUNDING 4.000% 21-01/09/2029	USD	142 503	0.32					
500 000	SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	471 400	1.07					
225 000	SCIH SALT HOLD 4.875% 21-01/05/2028	USD	211 800	0.48					
100 000	SEALED AIR CORP 6.125% 23-01/02/2028	USD	101 088	0.23					
725 000	SERVICE PROP 5.500% 20-15/12/2027	USD	662 239	1.49					
100 000	SERVICE PROP 8.625% 23-15/11/2031	USD	104 494	0.24					
200 000	SIMMONS FOODS IN 4.625% 21-01/03/2029	USD	172 846	0.39					
100 000	SINCLAIR TELE 5.125% 16-15/02/2027	USD	90 368	0.20					
340 000	SITIO ROY / FIN 7.875% 23-01/11/2028	USD	351 050	0.80					
300 000	SYNAPTICS INC 4.000% 21-15/06/2029	USD	270 413	0.61					
125 000	TAPESTRY INC 7.000% 23-27/11/2026	USD	129 400	0.29					
200 000	TEGNA INC 5.000% 19-15/09/2029	USD	182 770	0.41					
100 000	TENET HEALTHCARE 4.625% 20-15/06/2028	USD	95 351	0.22					
50 000	TENET HEALTHCARE 6.125% 22-15/06/2030	USD	50 461	0.11					
125 000	TEREX CORP 5.000% 21-15/05/2029	USD	118 776	0.27					
175 000	TERRAFORM POWER 4.750% 19-15/01/2030	USD	163 190	0.37					
275 000	TITAN INTL INC 7.000% 21-30/04/2028	USD	273 969	0.62					
300 000	TRONOX INC 4.625% 21-15/03/2029	USD	265 500	0.60					
575 000	UNITED AIRLINES 4.625% 21-15/04/2029	USD	539 241	1.22					
250 000	UNIVISION COMM 7.375% 22-30/06/2030	USD	249 198	0.57					
225 000	UNIVISION COMM 8.000% 23-15/08/2028	USD	232 045	0.53					
200 000	US FOODS INC 6.875% 23-15/09/2028	USD	205 500	0.47					
375 000	VIAVI SOLUTIONS 3.750% 21-01/10/2029	USD	326 423	0.74					
375 000	VM CONSOLIDATED 5.500% 21-15/04/2029	USD	351 989	0.80					
325 000	WABASH NATIONAL 4.500% 21-15/10/2028	USD	294 346	0.67					
225 000	WALGREENS BOOTS 3.200% 20-15/04/2030	USD	197 977	0.45					
200 000	WALGREENS BOOTS 3.450% 16-01/06/2026	USD	190 009	0.43					
150 000	WILLIAMS SCOTSM 4.625% 20-15/08/2028	USD	142 134	0.32					
125 000	WILLIAMS SCOTSM 7.375% 23-01/10/2031	USD	131 318	0.30					
100 000	WYNDHAM HOTELS & 4.375% 20-15/08/2028	USD	93 754	0.21					
	Canada		2 062 694	4.68					
325 000	BOMBARDIER INC 6.000% 21-15/02/2028	USD	316 485	0.72					
400 000	BOMBARDIER INC 8.750% 23-15/11/2030	USD	430 300	0.98					
75 000	HUDBAY MINERALS 6.125% 20-01/04/2029	USD	73 235	0.17					
150 000	MERCER INTERNATIONAL INC 5.125% 21-01/02/2029	USD	129 075	0.29					
300 000	MERCER INTERNATIONAL INC 5.500% 18-15/01/2026	USD	288 384	0.65					
550 000	METHANEX CORP 5.125% 20-15/10/2027	USD	537 389	1.22					
50 000	NOVA CHEMICALS 4.875% 17-01/06/2024	USD	49 585	0.11					
250 000	TASEKO MINES LTD 7.000% 21-15/02/2026	USD	238 241	0.54					
	United Kingdom		1 545 099	3.49					
400 000	ALLWYN ENTERTAIN 7.875% 23-30/04/2029	USD	411 680	0.93					
575 000	INTERNATIONAL GAME TECH 6.250% 18-15/01/2027	USD	585 895	1.32					
550 000	NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	547 524	1.24					
	Ireland		1 523 619	3.47					
300 000	AERCAP IRELAND 6.100% 23-15/01/2027	USD	306 893	0.70					
375 000	ARDAGH PKG FIN 4.125% 19-15/08/2026	USD	342 038	0.78					
175 000	ARDAGH PKG FIN 5.250% 20-30/04/2025	USD	169 610	0.38					
200 000	DOLYA HOLDCO18 5.000% 20-15/07/2028	USD	188 508	0.43					
200 000	JAMES HARDIE INDUSTRIES 5.000% 17-15/01/2028	USD	191 980	0.44					
350 000	JAZZ SECURITIES 4.375% 21-15/01/2029	USD	324 590	0.74					
	France		1 433 928	3.27					
275 000	ALTICE FRANCE 5.125% 21-15/07/2029	USD	213 950	0.49					
175 000	ALTICE FRANCE 5.500% 19-15/01/2028	USD	144 029	0.33					
300 000	BANIJAY ENTERTAI 8.125% 23-01/05/2029	USD	307 554	0.70					
300 000	ILIAD HOLDING 7.000% 21-15/10/2028	USD	298 500	0.68					
550 000	SPCM SA 3.375% 21-15/03/2030	USD	469 895	1.07					
	The Netherlands		1 426 296	3.24					
275 000	SENSATA TECH BV 5.875% 22-01/09/2030	USD	272 723	0.62					
75 000	TEVA PHARMACEUTICAL 7.125% 20-31/01/2025	USD	75 334	0.17					
350 000	TEVA PHARMACEUTICAL 7.875% 23-15/09/2029	USD	375 578	0.85					
400 000	TRIVIUM PACK FIN 8.500% 19-15/08/2027	USD	390 667	0.89					
350 000	ZIGGO BV 4.875% 19-15/01/2030	USD	311 994	0.71					
	Bermuda		841 820	1.90					
775 000	CARNIVAL HLD BM 10.375% 22-01/05/2028	USD	841 820	1.90					
	Macao		758 292	1.72					
200 000	WYNN MACAU LTD 4.875% 17-01/10/2024	USD	197 816	0.45					
575 000	WYNN MACAU LTD 5.500% 20-15/01/2026	USD	560 476	1.27					
	Cayman Islands		516 044	1.17					
100 000	SEAGATE HDD CAYM 8.250% 23-15/12/2029	USD	107 404	0.24					
375 000	SEAGATE HDD CAYM 8.500% 23-15/07/2031	USD	408 640	0.93					
	Austria		386 134	0.88					
348 000	AMS-OSRAM AG 12.250% 23-30/03/2029	USD	386 134	0.88					
	Poland		322 202	0.73					
380 000	CANPACK SA 3.875% 21-15/11/2029	USD	322 202	0.73					
	Shares/Units in investment funds							1	0.00
	Luxembourg							1	0.00
	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD						1	0.00
	Total securities portfolio		42 925 769	97.36					

BNP PARIBAS FUNDS US Mid Cap

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Shares									
<i>United States of America</i>									
30 556	AES CORPORATION	USD	588 203	0.79	1 987	SPS COMMERCE INC	USD	385 160	0.52
6 313	ALBEMARLE CORP	USD	912 102	1.23	10 366	T ROWE PRICE GROUP INC	USD	1 116 315	1.50
6 696	ARTHUR J GALLAGHER & CO	USD	1 505 797	2.03	5 999	TRANE TECHNOLOGIES PLC	USD	1 463 156	1.97
7 415	AXONICS INC	USD	461 435	0.62	2 216	ULTA BEAUTY INC	USD	1 085 818	1.46
42 689	BAKER HUGHES CO	USD	1 459 110	1.97	26 932	US FOODS HOLDING CORP	USD	1 222 982	1.65
18 707	BALL CORP	USD	1 076 027	1.45	5 169	WATTS WATER TECHNOLOGIES - A	USD	1 076 909	1.45
13 692	BLOCK INC - A	USD	1 059 076	1.43	12 569	WAYFAIR INC - A	USD	775 507	1.05
9 235	BOK FINANCIAL CORPORATION	USD	790 978	1.07	20 145	XCEL ENERGY INC	USD	1 247 177	1.68
15 035	CBRE GROUP INC - A	USD	1 399 608	1.89	12 524	YETI HOLDINGS INC	USD	648 493	0.87
11 467	CENTENE CORP	USD	850 966	1.15	<i>Israel</i>				
4 872	CHARLES RIVER LABORATORIES	USD	1 151 741	1.55	6 098	CYBERARK SOFTWARE LTD/ISRAEL	USD	1 335 767	1.80
3 752	CHART INDUSTRIES INC	USD	511 510	0.69	33 067	JFROG LTD	USD	1 144 449	1.54
26 347	CIENA CORP	USD	1 185 878	1.60	<i>Bermuda</i>				
9 710	COLUMBIA SPORTSWEAR CO	USD	772 333	1.04	20 464	AXIS CAPITAL HOLDINGS LTD	USD	1 133 092	1.53
2 272	COOPER COS INC/THE	USD	859 816	1.16	144 883	KOSMOS ENERGY LTD	USD	972 165	1.31
29 923	COPART INC	USD	1 466 228	1.98	<i>United Kingdom</i>				
12 654	COSTAR GROUP INC	USD	1 105 833	1.49	9 267	APTIV PLC	USD	831 435	1.12
6 293	CUMMINS INC	USD	1 507 615	2.03	16 793	NVENT ELECTRIC PLC	USD	992 298	1.34
6 936	CYTOKINETICS INC	USD	579 087	0.78	<i>Canada</i>				
7 512	DARDEN RESTAURANTS INC	USD	1 234 222	1.66	2 380	LULULEMON ATHLETICA INC	USD	1 216 870	1.64
7 398	DICKS SPORTING GOODS INC	USD	1 087 136	1.47	<i>Ireland</i>				
7 392	DIGITAL REALTY TRUST INC	USD	994 815	1.34	9 285	JAZZ PHARMACEUTICALS PLC	USD	1 142 055	1.54
12 650	EASTMAN CHEMICAL CO	USD	1 136 223	1.53	Total securities portfolio				
4 015	ELF BEAUTY INC	USD	579 525	0.78				73 577 958	99.19
11 699	ENTEGRIS INC	USD	1 401 774	1.89					
24 770	ESSENTIAL UTILITIES INC	USD	925 160	1.25					
8 322	FIRST SOLAR INC	USD	1 433 714	1.93					
17 239	FOX CORP - A	USD	511 481	0.69					
3 909	GARTNER INC	USD	1 763 390	2.39					
41 910	HEALTHCARE REALTY TRUST INC	USD	722 109	0.97					
8 919	HERC HOLDINGS INC	USD	1 327 950	1.79					
4 266	HERSHEY CO/THE	USD	795 353	1.07					
15 815	HEXCEL CORP	USD	1 166 356	1.57					
7 605	HILTON WORLDWIDE HOLDINGS INC	USD	1 384 794	1.87					
14 656	HOLOGIC INC	USD	1 047 171	1.41					
82 504	HUNTINGTON BANCSHARES INC	USD	1 049 451	1.41					
9 564	IDACORP INC	USD	940 332	1.27					
13 501	INTERCONTINENTAL EXCHANGE INC	USD	1 733 934	2.35					
1 863	KARUNA THERAPEUTICS INC	USD	589 658	0.79					
10 020	NEUROCRINE BIOSCIENCES INC	USD	1 320 235	1.78					
2 368	OLD DOMINION FREIGHT LINE	USD	959 821	1.29					
18 907	PACIFIC PREMIER BANCORP INC	USD	550 383	0.74					
4 061	PAYCOM SOFTWARE INC	USD	839 490	1.13					
9 934	PLEXUS CORP	USD	1 074 163	1.45					
7 159	POWER INTEGRATIONS INC	USD	587 825	0.79					
34 249	PURE STORAGE INC - A	USD	1 221 319	1.65					
37 539	RADIAN GROUP INC	USD	1 071 738	1.44					
5 430	REPLIGEN CORP	USD	976 314	1.32					
8 008	REPUBLIC SERVICES INC	USD	1 320 599	1.78					
12 898	REXFORD INDUSTRIAL REALTY IN	USD	723 578	0.98					
3 979	ROCKWELL AUTOMATION INC	USD	1 235 400	1.67					
6 959	ROYAL GOLD INC	USD	841 761	1.13					
9 483	SIMON PROPERTY GROUP INC	USD	1 352 655	1.82					
17 675	SPRINGWORKS THERAPEUTICS INC	USD	645 138	0.87					

BNP PARIBAS FUNDS US Small Cap

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market										
Shares			746 367 371	97.59						
<i>United States of America</i>										
391 871	AGIOS PHARMACEUTICALS INC	USD	8 726 967	1.14	285 201	PULMONX CORP	USD	3 636 313	0.48	
232 525	ALCOA CORP	USD	7 905 850	1.03	383 181	PURE STORAGE INC - A	USD	13 664 234	1.79	
341 757	ALPHATEC HOLDINGS INC	USD	5 163 948	0.68	415 601	RADIAN GROUP INC	USD	11 865 409	1.55	
58 726	AMERICAN STATES WATER CO	USD	4 722 745	0.62	119 437	RAPID7 INC	USD	6 819 853	0.89	
203 343	ARCUS BIOSCIENCES INC	USD	3 883 851	0.51	187 588	REXFORD INDUSTRIAL REALTY IN	USD	10 523 687	1.38	
100 077	ARMSTRONG WORLD INDUSTRIES	USD	9 839 571	1.29	1 062 539	RLJ LODGING TRUST	USD	12 452 957	1.63	
289 780	ARTISAN PARTNERS ASSET MA -A	USD	12 802 480	1.67	11 951	SAIA INC	USD	5 237 167	0.68	
118 727	ATRICURE INC	USD	4 237 367	0.55	129 289	SENSIENT TECHNOLOGIES CORP	USD	8 533 074	1.12	
68 157	AXCELIS TECHNOLOGIES INC	USD	8 839 281	1.16	70 573	SOUTHSTATE CORP	USD	5 959 890	0.78	
169 751	AXONICS INC	USD	10 563 605	1.38	314 188	SPRINGWORKS THERAPEUTICS INC	USD	11 467 862	1.50	
172 647	AZEK CO INC/THE	USD	6 603 748	0.86	292 156	SPROUTS FARMERS MARKET INC	USD	14 055 625	1.84	
244 812	BJS RESTAURANTS INC	USD	8 815 680	1.15	32 251	SPS COMMERCE INC	USD	6 251 534	0.82	
63 239	BOK FINANCIAL CORPORATION	USD	5 416 420	0.71	272 602	UNITED BANKSHARES INC	USD	10 236 205	1.34	
156 566	CASELLA WASTE SYSTEMS INC-A	USD	13 380 130	1.75	288 999	UNITED COMMUNITY BANKS/GA	USD	8 456 111	1.11	
113 544	CEREVEL THERAPEUTICS HOLDING	USD	4 814 266	0.63	264 397	VERICEL CORP	USD	9 415 177	1.23	
397 356	CHAMPIONX CORP	USD	11 606 769	1.52	74 394	VISTEON CORP	USD	9 291 811	1.21	
60 070	CHART INDUSTRIES INC	USD	8 189 343	1.07	45 143	WATTS WATER TECHNOLOGIES - A	USD	9 405 093	1.23	
259 884	CIENA CORP	USD	11 697 379	1.53	148 180	WAYFAIR INC - A	USD	9 142 706	1.20	
238 702	CLEARWAY ENERGY INC-C	USD	6 547 596	0.86	86 946	WINTRUST FINANCIAL CORP	USD	8 064 242	1.05	
298 390	COLUMBIA BANKING SYSTEM INC	USD	7 961 045	1.04	50 917	WOODWARD INC	USD	6 931 331	0.91	
99 571	COLUMBIA SPORTSWEAR CO	USD	7 919 877	1.04	189 541	YETI HOLDINGS INC	USD	9 814 433	1.28	
53 293	CONMED CORP	USD	5 836 116	0.76	619 460	ZYMEWORKS INC	USD	6 436 189	0.84	
221 696	CRINETICS PHARMACEUTICALS IN	USD	7 887 944	1.03	<i>Israel</i>				35 269 953	4.61
802 503	CUSHMAN & WAKEFIELD PLC	USD	8 667 032	1.13	64 805	CYBERARK SOFTWARE LTD/ISRAEL	USD	14 195 535	1.86	
160 422	CYTOKINETICS INC	USD	13 393 633	1.75	387 678	JFROG LTD	USD	13 417 536	1.75	
59 094	DICKS SPORTING GOODS INC	USD	8 683 863	1.14	55 731	NOVA LTD	USD	7 656 882	1.00	
496 266	DIGITALBRIDGE GROUP INC	USD	8 704 506	1.14	<i>Bermuda</i>				24 275 250	3.17
57 056	ELF BEAUTY INC	USD	8 235 463	1.08	204 977	AXIS CAPITAL HOLDINGS LTD	USD	11 349 576	1.48	
40 561	EMCOR GROUP INC	USD	8 738 056	1.14	1 926 330	KOSMOS ENERGY LTD	USD	12 925 674	1.69	
127 607	FIRST MERCHANTS CORP	USD	4 731 668	0.62	<i>United Kingdom</i>				17 846 209	2.33
224 076	FRONTDOOR INC	USD	7 891 957	1.03	182 605	BICYCLE THERAPEUTICS PLC-ADR	USD	3 301 498	0.43	
164 929	GREENBRIER COMPANIES INC	USD	7 286 563	0.95	32 503	IMMUNOCORE HOLDINGS PLC-ADR	USD	2 220 605	0.29	
141 416	HAMILTON LANE INC - A	USD	16 042 231	2.09	208 565	NVENT ELECTRIC PLC	USD	12 324 106	1.61	
475 954	HEALTHCARE REALTY TRUST INC	USD	8 200 687	1.07	<i>Canada</i>				3 772 651	0.49
94 826	HERC HOLDINGS INC	USD	14 118 643	1.85	33 452	KINAXIS INC	CAD	3 772 651	0.49	
139 570	HEXCEL CORP	USD	10 293 288	1.35	Total securities portfolio				746 367 371	97.59
107 753	IDACORP INC	USD	10 594 275	1.39						
150 450	INDEPENDENT BANK CORP/MA	USD	9 901 115	1.29						
351 481	INSMED INC	USD	10 892 396	1.42						
52 797	IRHYTHM TECHNOLOGIES INC	USD	5 651 391	0.74						
73 341	ITT INC	USD	8 751 048	1.14						
113 303	JACK IN THE BOX INC	USD	9 248 924	1.21						
476 909	LIVENT CORP	USD	8 574 824	1.12						
33 715	MERITAGE HOMES CORP	USD	5 873 153	0.77						
341 471	MP MATERIALS CORP	USD	6 778 199	0.89						
49 514	MSA SAFETY INC	USD	8 359 449	1.09						
66 223	NEXSTAR MEDIA GROUP INC - A	USD	10 380 455	1.36						
469 389	OCEANEERING INTERNATIONAL INC	USD	9 988 598	1.31						
232 902	PACIFIC PREMIER BANCORP INC	USD	6 779 777	0.89						
35 528	PIPER SANDLER COS	USD	6 212 781	0.81						
48 031	PJT PARTNERS INC - A W/I	USD	4 892 918	0.64						
142 963	PLEXUS CORP	USD	15 458 589	2.01						
120 979	POWER INTEGRATIONS INC	USD	9 933 586	1.30						
155 580	PROCEPT BIROBOTICS CORP	USD	6 520 358	0.85						
159 688	PTC THERAPEUTICS INC	USD	4 401 001	0.58						

BNP PARIBAS FUNDS USD Money Market

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets	
Money Market Instruments				487 046 304	86.31					
<i>United Kingdom</i>				<i>133 147 772</i>	<i>23.60</i>					
5 000 000	BARCLAYS BANK PLC 0.000% 07/02/2024	USD	4 969 702	0.88	12 000 000	BANCO SANTANDER SA 0.000% 04/03/2024	USD	11 879 533	2.10	
7 000 000	BARCLAYS BANK PLC 0.000% 22/08/2024	USD	6 759 266	1.20	10 000 000	BANCO SANTANDER SA 0.000% 09/10/2024	USD	9 593 592	1.70	
15 000 000	FIRST ABU DHABI PJSC/UK 0.000% 11/01/2024	USD	14 970 683	2.65	10 000 000	BANCO SANTANDER SA 0.000% 20/06/2024	USD	9 741 730	1.73	
10 000 000	LLOYDS BANK CORPORATE MARKETS PLC 0.000% 14/02/2024	USD	9 928 707	1.76	<i>Luxembourg</i>					
10 000 000	LLOYDS BANK PLC +0.59 5.927% 02/10/2024 CD	USD	10 009 819	1.77	20 000 000	BELFIUS FINANCING CO 0.000% 31/01/2024	USD	19 900 151	3.52	
10 000 000	LLOYDS BANK PLC +0.71 6.048% 11/07/2024 NEUCP	USD	10 017 865	1.78	<i>Australia</i>					
10 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATI 0.000% 22/02/2024	USD	9 916 448	1.76	10 000 000	MACQUARIE BANK LIMITED 0.000% 20/08/2024	USD	9 658 742	1.71	
10 000 000	MITSUBISHI UFJ TRUST + BANKING CORPORATION 0.000% 23/01/2024	USD	9 962 171	1.77	6 000 000	MIZUHO BANK LIMITED (SYDNEY BRANCH) 0.000% 27/02/2024	USD	5 945 261	1.05	
15 000 000	MUFG BANK LTD 0.000% 31/01/2024	USD	14 925 113	2.64	<i>Ireland</i>					
5 000 000	NATIONAL AUSTRALIA BANK (GB) LIMITED 0.000% 11/04/2024	USD	4 921 564	0.87	5 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 18/01/2024	USD	4 984 792	0.88	
10 000 000	THE NORINCHUKIN BANK, LONDON BRANCH 0.000% 20/02/2024	USD	9 919 516	1.76	10 000 000	INTESA SANPAOLO BANK IRELAND PLC 0.000% 23/02/2024	USD	9 914 811	1.76	
5 000 000	TORONTO DOMINION BANK (LONDON) FED C 5.846% 12/11/2024	USD	5 002 159	0.89	<i>Denmark</i>					
7 000 000	TORONTO DOMINION BANK (LONDON) FED C 5.892% 03/10/2024	USD	7 006 823	1.24	10 000 000	DANSKE BANK A/S 0.000% 30/08/2024	USD	9 645 546	1.71	
10 000 000	UBS AG/LONDON 0.000% 16/01/2024	USD	9 972 734	1.77	5 000 000	NYKREDIT BANK A/S 0.000% 24/01/2024	USD	4 980 332	0.88	
5 000 000	UBS AG/LONDON 0.000% 28/06/2024	USD	4 865 202	0.86	<i>United States of America</i>					
<i>France</i>				<i>96 363 644</i>	<i>17.09</i>	10 000 000	TORONTO DOMINION BANK CAP+0.68 5.761% 06/06/2024	USD	10 016 635	1.77
15 000 000	AGENCE CENTRALE DES ORGANISMES DE SECURI 0.000% 05/01/2024	USD	14 984 124	2.66	<i>Norway</i>					
12 000 000	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.000% 03/01/2024	USD	11 990 893	2.12	10 000 000	DNB BANK ASA SOFRCAP+0.53 5.856% 06/11/2024 CD	USD	10 006 589	1.77	
10 000 000	BPCE SA 0.000% 11/09/2024 NEUCP	USD	9 629 844	1.71	<i>Germany</i>					
5 000 000	BPCE SA FED CAP +0.63 5.590% 04/03/2024 NEUCP	USD	5 003 858	0.89	10 000 000	ALLIANZ SE 0.000% 11/01/2024	USD	9 980 456	1.77	
5 000 000	BPCE SA FED CAP +0.67 5.670% 17/04/2024 NEUCP	USD	5 006 064	0.89	Shares/Units in investment funds					
15 000 000	CREDIT MUTUEL ARKEA SA 0.000% 05/03/2024 NEU	USD	14 847 127	2.63	154 720.07	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	26 395 168	4.67	
10 000 000	JYSKE BANK 0.000% 08/02/2024 NEUCP	USD	9 937 878	1.76	<i>Luxembourg</i>					
5 000 000	SOCIETE GENERALE SA FED CAP+0.51 5.840% 27/12/2024	USD	4 997 814	0.89	154 720.07	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	26 395 168	4.67	
5 000 000	SOCIETE GENERALE SA FED CAP+0.65 5.723% 31/05/2024	USD	5 007 117	0.89	Total securities portfolio					
15 000 000	VEOLIA ENVIRONNEMENT SA 0.000% 16/01/2024 NE	USD	14 958 925	2.65					513 441 472	90.98
<i>The Netherlands</i>				<i>58 003 566</i>	<i>10.27</i>					
7 000 000	COOPERATIEVE RABOBANK UA 0.000% 03/06/2024	USD	6 836 149	1.21						
10 000 000	COOPERATIEVE RABOBANK UA SOFRCAP +0.63 5.612% 17/04/2024	USD	10 010 906	1.77						
7 000 000	ING BANK NV 0.000% 04/06/2024	USD	6 835 149	1.21						
20 000 000	ING BANK NV 0.000% 26/04/2024	USD	19 640 053	3.48						
5 000 000	ING BANK NV 0.000% 26/11/2024	USD	4 766 396	0.84						
10 000 000	NATWEST MARKETS NV 0.000% 23/02/2024	USD	9 914 913	1.76						
<i>Belgium</i>				<i>39 624 932</i>	<i>7.03</i>					
15 000 000	EUROCLEAR BANK SA/NV 0.000% 30/04/2024	USD	14 722 520	2.61						
15 000 000	SUMITOMO MITSUI BANKING CORP/BRUSSELS 0.000% 29/01/2024	USD	14 929 678	2.65						
10 000 000	SUMITOMO MITSUI BANKING CORPORATION, SUC 0.000% 16/01/2024	USD	9 972 734	1.77						
<i>Sweden</i>				<i>33 658 220</i>	<i>5.97</i>					
10 000 000	SKANDINAVISKA ENSKILDA BANK AB 0.000% 20/06/2024	USD	9 741 730	1.73						
15 000 000	SKANDINAVISKA ENSKILDA BANKEN AB 0.000% 12/11/2024	USD	14 325 473	2.54						
10 000 000	SWEDBANK AB 0.000% 11/10/2024	USD	9 591 017	1.70						

BNP PARIBAS FUNDS USD Short Duration Bond

Securities portfolio at 31/12/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets	Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market									
Bonds			134 356 634	79.29					
<i>United States of America</i>									
1 783 000	BMW US CAP LLC 3.250% 22-01/04/2025	USD	1 748 883	1.03	1 770 000	US TREASURY N/B 4.625% 23-15/03/2026	USD	1 785 488	1.05
19 336	FG Q59979 4.500% 18-01/11/2048	USD	19 099	0.01	7 300 000	US TREASURY N/B 4.875% 23-31/10/2028	USD	7 620 516	4.51
5 116 220	FHR 5010 JI 2.500% 20-25/09/2050	USD	804 628	0.47	210 000	US TREASURY N/B 5.000% 23-31/10/2025	USD	212 412	0.13
7 728 897	FHR 5053 MI 2.000% 20-25/12/2050	USD	1 020 524	0.60	3 490 000	US TREASURY SEC. 2.250% 15-15/11/2025	USD	3 361 306	1.98
50 870	FN 745398 6.000% 06-01/06/2035	USD	52 715	0.03	<i>United Kingdom</i>				
6 241 784	FNR 2020-62 AI 2.500% 20-25/09/2050	USD	1 073 808	0.63	2 540 000	UK TREASURY GILT 3.750% 23-22/10/2053	GBP	3 020 739	1.78
6 172 314	FNR 2020-62 IO 2.500% 20-25/09/2050	USD	997 446	0.59	6 400 000	UK TREASURY GILT 4.500% 23-07/06/2028	GBP	8 503 782	5.03
7 840 426	FNR 2020-75 BI 2.000% 20-25/11/2050	USD	996 518	0.59	<i>Canada</i>				
4 007 053	FR SD2622 5.000% 23-01/02/2053	USD	3 994 165	2.36	2 340 000	BANK OF MONTREAL 1.500% 22-10/01/2025	USD	2 255 117	1.33
226 572	GN 783765 5.500% 13-15/09/2039	USD	229 029	0.14	<i>Bahrain</i>				
120 507	GNR 2008-50 KB 6.000% 08-20/06/2038	USD	124 672	0.07	700 000	BAHRAIN 5.250% 21-25/01/2033	USD	621 906	0.37
7 208 905	GNR 2021-140 IH 2.500% 21-20/08/2051	USD	961 188	0.57	<i>Serbia</i>				
6 489 272	GNR 2022-18 CI 3.000% 22-20/01/2052	USD	1 019 854	0.60	390 000	SERBIA REPUBLIC 6.500% 23-26/09/2033	USD	398 927	0.24
4 000 000	HOME DEPOT INC 4.000% 22-15/09/2025	USD	3 967 340	2.34	<i>Senegal</i>				
490 000	TOYOTA MOTOR CREDIT 2.000% 19-07/10/2024	USD	478 116	0.28	360 000	REPUBLIC OF SENEGAL 6.250% 17-23/05/2033	USD	320 625	0.19
1 760 000	UNITED PARCEL 3.900% 20-01/04/2025	USD	1 741 877	1.03	<i>Bolivia</i>				
1 900 000	US TREASURY N/B 0.375% 20-30/11/2025	USD	1 764 475	1.04	370 000	BOLIVIA GOVERNMENT 4.500% 17-20/03/2028	USD	175 010	0.10
3 080 000	US TREASURY N/B 0.375% 20-31/12/2025	USD	2 854 056	1.68	<i>Cameroon</i>				
3 140 000	US TREASURY N/B 0.375% 21-31/01/2026	USD	2 900 575	1.71	120 000	REPUBLIC OF CAMEROON 5.950% 21-07/07/2032	EUR	97 389	0.06
2 000 000	US TREASURY N/B 0.500% 21-28/02/2026	USD	1 847 816	1.09	Floating rate bonds				
450 000	US TREASURY N/B 0.625% 21-31/07/2026	USD	412 207	0.24	<i>United States of America</i>				
1 270 000	US TREASURY N/B 0.750% 21-15/11/2024	USD	1 225 646	0.72	9 900 000	MORGAN STANLEY 21-04/05/2027 FRN	USD	9 124 446	5.39
3 210 000	US TREASURY N/B 0.750% 21-30/04/2026	USD	2 970 248	1.75	Floating rate notes				
5 690 000	US TREASURY N/B 0.750% 21-31/03/2026	USD	5 278 382	3.11	<i>United States of America</i>				
11 540 000	US TREASURY N/B 0.750% 21-31/05/2026	USD	10 652 862	6.29	479 494	CAS 2023-R08 1M1 23-25/10/2043 FRN	USD	480 544	0.28
2 550 000	US TREASURY N/B 0.750% 21-31/08/2026	USD	2 338 426	1.38	51 023	FH 840440 16-01/10/2043 FRN	USD	51 980	0.03
2 250 000	US TREASURY N/B 0.875% 21-30/09/2026	USD	2 067 184	1.22	2 272 521	FH 841452 22-01/10/2043 FRN	USD	2 307 048	1.36
6 980 000	US TREASURY N/B 1.125% 21-31/10/2026	USD	6 442 840	3.80	3 474 195	FH 841616 23-01/11/2047 FRN	USD	3 527 910	2.08
1 550 000	US TREASURY N/B 1.125% 22-15/01/2025	USD	1 493 086	0.88	1 342 450	FH 841637 23-01/06/2043 FRN	USD	1 367 660	0.81
3 100 000	US TREASURY N/B 1.500% 16-15/08/2026	USD	2 901 881	1.71	3 485 437	FH 841649 23-01/01/2049 FRN	USD	3 517 030	2.07
2 940 000	US TREASURY N/B 1.625% 16-15/02/2026	USD	2 785 882	1.64	3 467 245	FHR 5349 FG 23-25/10/2053 FRN	USD	3 482 882	2.05
600 000	US TREASURY N/B 1.625% 16-15/05/2026	USD	566 063	0.33	3 504 335	FHS 406 F44 23-25/10/2053 FRN	USD	3 515 443	2.07
3 780 000	US TREASURY N/B 2.000% 15-15/08/2025	USD	3 637 653	2.15	3 497 204	FN BM7027 22-01/04/2047 FRN	USD	3 542 836	2.09
3 290 000	US TREASURY N/B 2.000% 16-15/11/2026	USD	3 110 842	1.84	12 795 912	GNR 2022-197 LS 22-20/11/2052 FRN	USD	1 297 506	0.77
3 090 000	US TREASURY N/B 2.125% 15-15/05/2025	USD	2 991 258	1.76	590 870	STACR 2020-DNA6 M2 20-25/12/2050 FRN	USD	595 449	0.35
180 000	US TREASURY N/B 2.250% 14-15/11/2024	USD	175 978	0.10	300 000	STACR 2021-DNA7 M2 21-25/11/2041 FRN	USD	296 235	0.17
4 100 000	US TREASURY N/B 2.375% 19-30/04/2026	USD	3 939 837	2.32	401 070	STACR 2021-HQA4 M1 21-25/12/2041 FRN	USD	396 069	0.23
3 070 000	US TREASURY N/B 2.875% 22-15/06/2025	USD	3 000 203	1.77	350 000	STACR 2022-DNA2 M1B 22-25/02/2042 FRN	USD	354 148	0.21
720 000	US TREASURY N/B 3.125% 22-15/08/2025	USD	705 656	0.42	293 418	STACR 2022-DNA3 M1A 22-25/04/2042 FRN	USD	296 085	0.17
9 340 000	US TREASURY N/B 3.875% 22-30/11/2027	USD	9 321 027	5.51	450 000	STACR 2022-HQA3 M1B 22-25/08/2042 FRN	USD	465 246	0.27
1 630 000	US TREASURY N/B 4.000% 23-15/02/2026	USD	1 622 614	0.96	532 049	STACR 2023-DNA2 M1A 23-25/04/2043 FRN	USD	540 349	0.32
8 600 000	US TREASURY N/B 4.000% 23-29/02/2028	USD	8 628 883	5.10	477 436	STACR 2023-HQA2 M1A 23-25/06/2043 FRN	USD	481 556	0.28
1 110 000	US TREASURY N/B 4.375% 23-15/08/2026	USD	1 117 975	0.66	483 400	STACR 2023-HQA3 M1 23-25/11/2043 FRN	USD	486 305	0.29
					Total securities portfolio				
					170 483 361 100.58				

The accompanying notes form an integral part of these financial statements

Notes to the financial statements

Notes to the financial statements at 31/12/2023

Note 1 - General information

Since 1 January 2023, the Company has proceeded to the following changes:

a) Merged and renamed sub-funds

Sub-fund	Date	Events
Emerging Multi-Asset Income	27 October 2023	Sub-fund renamed "Multi-Asset Opportunities"
Euro Government Bond	24 November 2023	Absorption of the French Fund "CamGestion Capi Oblig"

b) Activated and splitted share classes

Sub-fund	Date	Events
SMaRT Food	06 February 2023	Activation of the share class "I USD - Capitalisation"
Sustainable Global Multi-Factor High Yield Bond	24 February 2023	Activation of the share class "Privilege H CZK - Capitalisation"
Aqua	04 April 2023	Activation of the share class "UI15 JPY - Capitalisation"
SMaRT Food	02 May 2023	Activation of the share class "I MD - Distribution"
Sustainable Europe Value	02 May 2023	Activation of the share class "I MD - Distribution"
Disruptive Technology	19 May 2023	Split by 1000 of the share class "X NOK - Capitalisation"
Inclusive Growth	16 June 2023	Activation of the share class "Classic RH SGD - Capitalisation"
Sustainable Global Equity	22 June 2023	Activation of the share class "Privilege H NOK - Capitalisation"
Sustainable Multi-Asset Flexible	29 June 2023	Activation of the share class "Classic H EUR - Capitalisation"
Sustainable Asian Cities Bond	8 September 2023	Activation of the share class "Classic HKD MD - Distribution"
Sustainable US Value Multi-Factor Equity	14 September 2023	Activation of the share class "I Plus - Capitalisation"
Euro Bond	18 September 2023	Activation of the share class "K - Capitalisation"
Euro Corporate Bond	18 September 2023	Activation of the share class "K - Capitalisation"
Euro Money Market	18 September 2023	Activation of the share class "Classic Plus - Distribution"
Sustainable Global Multi-Factor Corporate Bond	22 September 2023	Activation of the share class "Classic H EUR - Capitalisation"
Local Emerging Bond	22 September 2023	Activation of the share class "X EUR - Capitalisation"
Inclusive Growth	22 September 2023	Activation of the share class "K - Capitalisation"
Sustainable Enhanced Bond 12M	22 September 2023	Activation of the share class "K - Capitalisation"
Global Bond Opportunities	2 October 2023	Activation of the share class "Classic USD MD - Distribution"
Euro Medium term Bond	4 October 2023	Activation of the share class "K - Capitalisation"
Green Tigers	13 October 2023	Activation of the share class "UI14 - Capitalisation"
Euro Government Bond	02 November 2023	Activation of the share class "K - Capitalisation"
US Small Cap	17 November 2023	Activation of the share class "U16 - Capitalisation"
USD Money Market	24 November 2023	Activation of the share class "U17 - Capitalisation"
Sustainable Global Multi-Factor Corporate Bond	6 December 2023	Activation of the share class "XH EUR - Capitalisation"
Euro High Yield Bond	13 December 2023	Activation of the share class "I Plus - Capitalisation"
USD Short Duration Bond	21 December 2023	Activation of the share class "Privilege H EUR - Capitalisation"
SMaRT Food	7 December 2023	Activation of the share classes "Classic CHF - Capitalisation" and "Privilege CHF - Capitalisation"
US Small Cap	22 December 2023	Activation of the share class "I - Distribution"

c) Split operation

In the past, a "Multi-Currency facility" service (as more fully described in the Fund's prospectus) has been made available and implemented for several share classes within the sub-funds of the Company.

It has however been decided to stop the "Multi-Currency facility" service. As a result, the Board of Directors of the Company has decided, in accordance with article 34 of the articles of incorporation of the Company, to proceed with a split of the impacted share classes.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Further to the split operation, shareholders holding shares of the impacted share classes and benefiting from this Multi Currency facility service received shares of a share class presenting the same characteristics than the one previously held save that the reference currency of the new share class is identical to the “other valuation currency” chosen by the shareholder (rather than the reference currency of the share class).

The shareholders received after the split operation the same number of shares than the one held before the split operation, as the split ratio is 1:1.

The date of last subscription, conversion and redemption orders and the effective date of the split operation and the share classes concerned by the split operation are detailed below:

Sub-fund	Share class impacted by the split operation	Other valuation Ccy	New share class after the split operation	Date of last subscription, conversion and redemption orders	Effective date of the split operation
Aqua	“Privilege - Capitalisation”	USD	“Privilege USD - Capitalisation”	13-Nov-23	17-Nov-23
Aqua	“I - Capitalisation”	USD	“I USD - Capitalisation”	13-Nov-23	17-Nov-23
Brazil Equity	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	13-Nov-23	17-Nov-23
Brazil Equity	“Classic - Distribution”	EUR	“Classic EUR - Distribution”	13-Nov-23	17-Nov-23
China A-Shares	“Classic - Capitalisation”	HKD	“Classic HKD - Capitalisation”	13-Nov-23	17-Nov-23
China A-Shares	“Privilege - Capitalisation”	EUR	“Privilege EUR - Capitalisation”	13-Nov-23	17-Nov-23
China Equity	“Classic - Capitalisation”	NOK	“Classic NOK - Capitalisation”	16-Oct-23	20-Oct-23
China Equity	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	16-Oct-23	20-Oct-23
China Equity	“N - Capitalisation”	EUR	“N EUR - Capitalisation”	16-Oct-23	20-Oct-23
China Equity	“Privilege - Capitalisation”	EUR	“Privilege EUR - Capitalisation”	16-Oct-23	20-Oct-23
Climate Impact	“Classic - Capitalisation”	USD	“Classic USD - Capitalisation”	13-Nov-23	17-Nov-23
Consumer Innovators	“Classic - Distribution”	USD	“Classic USD - Distribution”	13-Nov-23	17-Nov-23
Consumer Innovators	“N - Capitalisation”	USD	“N USD - Capitalisation”	13-Nov-23	17-Nov-23
Disruptive Technology	“N - Capitalisation”	USD	“N USD - Capitalisation”	9-Oct-23	13-Oct-23
Disruptive Technology	“Privilege - Capitalisation”	USD	“Privilege USD - Capitalisation”	9-Oct-23	13-Oct-23
Emerging Bond	“I - Capitalisation”	EUR	“I EUR - Capitalisation”	11-Sept-23	15-Sept-23
Emerging Bond	“X - Capitalisation”	EUR	“X EUR - Capitalisation”	11-Sept-23	15-Sept-23
Emerging Bond Opportunities	“Classic - Distribution”	GBP	“Classic GBP - Distribution”	9-Oct-23	13-Oct-23
Emerging Bond Opportunities	“I - Capitalisation”	EUR	“I EUR - Capitalisation”	9-Oct-23	13-Oct-23
Emerging Equity	“Classic - Capitalisation”	NOK	“Classic NOK - Capitalisation”	9-Oct-23	13-Oct-23
Emerging Equity	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	9-Oct-23	13-Oct-23
Emerging Equity	“N - Capitalisation”	EUR	“N EUR - Capitalisation”	9-Oct-23	13-Oct-23
Emerging Equity	“Privilege - Capitalisation”	EUR	“Privilege EUR - Capitalisation”	9-Oct-23	13-Oct-23
Energy Transition	“Classic - Distribution”	GBP	“Classic GBP - Distribution”	13-Nov-23	17-Nov-23
Energy Transition	“I - Capitalisation”	USD	“I USD - Capitalisation”	13-Nov-23	17-Nov-23
Energy Transition	“N - Capitalisation”	USD	“N USD - Capitalisation”	13-Nov-23	17-Nov-23
Energy Transition	“Privilege - Capitalisation”	USD	“Privilege USD - Capitalisation”	13-Nov-23	17-Nov-23
Environmental Absolute Return Thematic Equity (EARTH)	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	18-Sept-23	22-Sept-23
Europe Equity	“N - Capitalisation”	CHF	“N CHF - Capitalisation”	18-Sept-23	22-Sept-23
Europe Real Estate Securities	“Classic - Capitalisation”	NOK	“Classic NOK - Capitalisation”	18-Sept-23	22-Sept-23
Europe Small Cap	“Classic - Capitalisation”	NOK	“Classic NOK - Capitalisation”	16-Oct-23	20-Oct-23
Europe Small Cap	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	16-Oct-23	20-Oct-23
Global Convertible	“X - Capitalisation”	EUR	“X EUR - Capitalisation”	18-Sept-23	22-Sept-23
Global Environment	“Classic - Capitalisation”	NOK	“Classic NOK - Capitalisation”	13-Nov-23	17-Nov-23
Global Environment	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	13-Nov-23	17-Nov-23
Global Inflation-Linked Bond	“Classic - Capitalisation”	USD	“Classic USD - Capitalisation”	13-Nov-23	17-Nov-23
Green Tigers	“I - Capitalisation”	EUR	“I EUR - Capitalisation”	18-Sept-23	22-Sept-23
Green Tigers	“N - Capitalisation”	EUR	“N EUR - Capitalisation”	18-Sept-23	22-Sept-23
Green Tigers	“X - Capitalisation”	EUR	“X EUR - Capitalisation”	18-Sept-23	22-Sept-23
Health Care Innovators	“Classic - Capitalisation”	SEK	“Classic SEK - Capitalisation”	16-Oct-23	20-Oct-23

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sub-fund	Share class impacted by the split operation	Other valuation Ccy	New share class after the split operation	Date of last subscription, conversion and redemption orders	Effective date of the split operation
India Equity	"Classic - Capitalisation"	NOK	"Classic NOK - Capitalisation"	11-Sept-23	15-Sept-23
India Equity	"Classic - Capitalisation"	SEK	"Classic SEK - Capitalisation"	11-Sept-23	15-Sept-23
Japan Equity	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	11-Sept-23	15-Sept-23
Japan Equity	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	11-Sept-23	15-Sept-23
Japan Equity	"N - Capitalisation"	EUR	"N EUR - Capitalisation"	11-Sept-23	15-Sept-23
Japan Small Cap	"Classic - Capitalisation"	USD	"Classic USD - Capitalisation"	11-Sept-23	15-Sept-23
Japan Small Cap	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	11-Sept-23	15-Sept-23
Japan Small Cap	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	11-Sept-23	15-Sept-23
Latin America Equity	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	16-Oct-23	20-Oct-23
Latin America Equity	"Privilege - Capitalisation"	EUR	"Privilege EUR - Capitalisation"	16-Oct-23	20-Oct-23
Local Emerging Bond	"Classic - Distribution"	GBP	"Classic GBP - Distribution"	16-Oct-23	20-Oct-23
Nordic Small Cap	"Classic - Capitalisation"	NOK	"Classic NOK - Capitalisation"	11-Sept-23	15-Sept-23
Nordic Small Cap	"Classic - Capitalisation"	SEK	"Classic SEK - Capitalisation"	11-Sept-23	15-Sept-23
RMB Bond	"Classic - Capitalisation"	EUR	"Classic EUR - Capitalisation"	18-Sept-23	22-Sept-23
RMB Bond	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	18-Sept-23	22-Sept-23
RMB Bond	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Asia ex-Japan Equity	"Classic - Capitalisation"	SEK	"Classic SEK - Capitalisation"	16-Oct-23	20-Oct-23
Sustainable Asia ex-Japan Equity	"Privilege - Capitalisation"	EUR	"Privilege EUR - Capitalisation"	16-Oct-23	20-Oct-23
Sustainable Global Corporate Bond	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	13-Nov-23	17-Nov-23
Sustainable Global Corporate Bond	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	13-Nov-23	17-Nov-23
Sustainable Global Equity	"Classic - Capitalisation"	EUR	"Classic EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Global Equity	"Classic - Capitalisation"	NOK	"Classic NOK - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Global Equity	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	18-Sept-23	22-Sept-23
Sustainable Global Equity	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Global Equity	"N - Capitalisation"	EUR	"N EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Global Equity	"Privilege - Capitalisation"	EUR	"Privilege EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Global Equity	"X - Capitalisation"	EUR	"X EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable Global Low Vol Equity	"Classic - Capitalisation"	NOK	"Classic NOK - Capitalisation"	9-Oct-23	13-Oct-23
Sustainable Global Low Vol Equity	"I - Capitalisation"	USD	"I USD - Capitalisation"	9-Oct-23	13-Oct-23
Sustainable Global Low Vol Equity	"N - Capitalisation"	USD	"N USD - Capitalisation"	9-Oct-23	13-Oct-23
Sustainable US Multi-Factor Equity	"N - Capitalisation"	EUR	"N EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable US Multi-Factor Equity	"Privilege - Capitalisation"	EUR	"Privilege EUR - Capitalisation"	18-Sept-23	22-Sept-23
Sustainable US Value Multi-Factor Equity	"Classic - Capitalisation"	SEK	"Classic SEK - Capitalisation"	11-Sept-23	15-Sept-23
Sustainable US Value Multi-Factor Equity	"Classic - Distribution"	GBP	"Classic GBP - Distribution"	11-Sept-23	15-Sept-23
Sustainable US Value Multi-Factor Equity	"N - Capitalisation"	EUR	"N EUR - Capitalisation"	11-Sept-23	15-Sept-23
Sustainable US Value Multi-Factor Equity	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	11-Sept-23	15-Sept-23
US Growth	"Classic - Capitalisation"	SEK	"Classic SEK - Capitalisation"	16-Oct-23	20-Oct-23
US Growth	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	16-Oct-23	20-Oct-23
US Growth	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	16-Oct-23	20-Oct-23
US Mid Cap	"Classic - Distribution"	EUR	"Classic EUR - Distribution"	16-Oct-23	20-Oct-23
US Mid Cap	"Privilege - Capitalisation"	EUR	"Privilege EUR - Capitalisation"	16-Oct-23	20-Oct-23
US Small Cap	"I - Capitalisation"	EUR	"I EUR - Capitalisation"	18-Sept-23	22-Sept-23
USD Short Duration Bond	"Classic - Capitalisation"	EUR	"Classic EUR - Capitalisation"	9-Oct-23	13-Oct-23
USD Short Duration Bond	"N - Capitalisation"	EUR	"N EUR - Capitalisation"	9-Oct-23	13-Oct-23
USD Short Duration Bond	"Privilege - Capitalisation"	EUR	"Privilege EUR - Capitalisation"	9-Oct-23	13-Oct-23

Notes to the financial statements at 31/12/2023

Note 2 - Principal accounting methods

a) Net asset value

This annual report is prepared on the basis of the last technical net asset value (hereafter "NAV") calculated for financial statements purpose as at 31 December 2023.

For the sub-fund Russia Equity (NAV suspended), note that, since the last publication of the official NAV is 25 February 2022, the Board of Directors has decided to adjust the valuation of certain Russian assets in order to preserve the fair valuation of the sub-fund. These include, amongst others, the valuation at zero of all ADR's, GDR's and local Russian stocks held, respectively due to the absence of trading/suspensions of quotations and the Moscow Stock Exchange's closure to non-Russian residents. It has been decided as well to waive the management fees to be paid to the Management Company by the sub-fund since 1 March 2022 and until further notice. The Board of Directors closely monitors the latest development on local and international markets and takes all appropriate actions to protect investors.

b) Globalised statements for the various sub-funds

BNP Paribas Funds' (combined) financial statements are expressed in EUR by converting the financial statements of the sub-funds denominated in currencies other than EUR at the exchange rate prevailing at the end of the financial year.

c) Currency conversion

The accounts of each sub-fund are kept in the currency in which its net asset value is expressed, and the financial statements are expressed in that currency.

The purchase price of securities purchased in a currency other than that of the sub-fund is converted into the currency of the sub-fund on the basis of the exchange rates prevailing on the date of purchase of the securities.

The income and expenses denominated in a currency other than that of the sub-fund are converted into the currency of the sub-fund on the basis of the exchange rates prevailing on the transaction date.

On the closing date, the market values of the securities (determined by the method described below), the claims, bank deposits and debt denominated in a currency other than that of the sub-fund are converted into the currency of the sub-fund on the basis of the exchange rates prevailing on that date, with any exchange differentials resulting from the conversion of the securities, claims, bank deposits and debt being included in the net result for the financial year.

d) Presentation of the financial statements

The financial statements are presented on the basis of the latest net asset value calculated during the financial year. In accordance with the prospectus, the net asset values were calculated using the latest exchange rates known at the time of calculation. The stock market prices and exchange rates are the latest available as at 31 December 2023. This principle has been applied uniformly and consistently for all the sub-funds. By way of information, a certain lead time is required before indicative prices become available for certain illiquid securities, so that for these securities it was impossible for material reasons to use prices as at 31 December 2023 in the last net asset value of the financial year.

However, these net asset values would not have been significantly different from those shown in the annual accounts.

The statement of operations and changes in net assets covers the financial year from 1 January 2023 to 31 December 2023.

e) Valuation of the securities portfolio

The valuation of all securities listed on a stock exchange or any other regulated market, which functions regularly, which is recognised and accessible to the public, is based on the last known closing price on the Valuation Day, and, if the securities concerned are traded on several markets, on the basis of the last known closing price on the major market on which they are traded. If the last known closing price is not a true reflection, the valuation shall be based on the probable sale price estimated by the Board of Directors in a prudent and bona fide manner.

The Board of Directors uses this possibility for the valuation of the securities listed on East Asia, South Asia, Southeast Asia and Oceania markets. In these cases, the aforesaid last known closing price is adjusted by using a method monitored by the Management Company to reflect a fair value price of the concerned assets.

Notes to the financial statements at 31/12/2023

Unlisted securities or securities not traded on a stock exchange or another regulated market which functions in a regular manner, which is recognised and accessible to the public, shall be valued on the basis of the probable sale price estimated in a prudent and bona fide manner by a qualified professional appointed for this purpose by the Board of Directors.

If permitted by market practice, liquid assets, money market instruments and all other instruments may be valued at their nominal value plus accrued interest or according to the linear amortisation method. Any decision to value the assets in the portfolio using the linear amortisation method must be approved by the Board of Directors, which will record the reasons for such a decision. The Board of Directors will put in place appropriate checks and controls concerning the valuation of the instruments.

The value of shares or units in undertakings for collective investment shall be determined on the basis of the last net asset value available on the Valuation Day. If this price is not a true reflection, the valuation shall be based on the probable sale price estimated by the Board of Directors in a prudent and bona fide manner.

f) Valuation of forward foreign exchange contracts

Forward foreign exchange contracts remaining open at the closing date are valued by reference to the forward foreign exchange rate corresponding to the remaining life of the contract. Any unrealised gains and losses are included when determining the result of the transactions.

To calculate the net positions per currency, the positions are converted at the forward exchange rates corresponding to the remaining life of the contract.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

g) Valuation of financial instruments

Financial futures are valued at their last-known market price. The other financial instruments are valued at the prices at which the position would be able to be liquidated, depending on the conditions prevailing on the market at the valuation date.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

To calculate the net positions per currency on financial instruments, the positions are converted at the exchange rate effective on the closing date.

h) Valuation of credit default swaps

The value of a Credit Default Swap (CDS) shall be determined by comparing the value of the protection swap leg and the value of the premium swap leg. The value of the premium leg is obtained by discounting the future premium flows using the relevant risk-adjusted discount. The value of the protection leg is the present value of the expected loss inherent to the contract. Default probabilities used to compute the expected loss are derived from the structure of par market swap rates. Par market swap rates will be obtained from a cross-section of market counterparties.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under "Net Unrealised gain on financial instruments" or "Net Unrealised loss on financial instruments". Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

i) Valuation of total return swaps and performance swaps

A Total Return Swap (TRS) is a bilateral agreement in which each party agrees to exchange payments based on the performance of an underlying instrument represented by a security, commodity, basket or index thereof for a fixed or variable rate. One party pays out the total return of a specific reference asset, and in return, receives a regular stream of payments. The total performance will include gains and losses on the underlying, as well as any interest or dividends during the contract period according to the type of underlying. The cash flows to be exchanged are calculated by reference to an agreed upon notional amount or quantity.

Total return swaps are marked to market at each NAV calculation date.

Notes to the financial statements at 31/12/2023

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under “Net Unrealised gain on financial instruments” or “Net Unrealised loss on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

j) Valuation of options

Options contracts traded over-the-counter are valued at the prices at which the position could be liquidated under the market conditions prevailing at the valuation date. The liquidation value of options contracts traded on regulated markets will be based on the latest available settlement price of these contracts on the regulated markets on which these option contracts are traded by the Company; provided that if an options contract cannot be liquidated on the day on which the net assets are valued, the basis that will be used to determine the liquidation value of this contract will be determined fairly and reasonably by the Board of Directors.

Options are disclosed at market value in the Statement of net assets. The unrealised appreciation/(depreciation) is disclosed in the caption “Options at market value”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

k) Valuation of securities lending, reverse repurchase and repurchase agreements

Securities lending attracts remuneration for the sub-fund according to the contracts and is accounted for in the Statement of operations and changes in net assets under “Income on investments and assets, net”.

Securities that have been lent are shown in the net assets of the sub-fund in question, at their market value.

Securities reverse repurchase (or repurchase) transactions are treated as borrowing (or lending) transactions guaranteed by the underlying securities. They are transactions by which the transferor transfers ownership of securities to another person (the transferee) and by which the transferor irrevocably undertakes to repurchase them and the transferee irrevocably undertakes to retrocede them, at an agreed price and date.

Securities reverse repurchase agreements are valued at their purchase price expressed in the original currency, irrespective of the market value of the underlying securities, the interest accrued pro rata since the purchase date being shown under the heading “Other assets” in the Statement of net assets.

Securities repurchase agreements are valued at their market value.

l) Valuation of inflation swaps

Inflation swaps (ILS) are bilateral agreements which allow investors looking to hedge an investment to secure an inflation-linked return against an inflation index.

The inflation buyer (inflation receiver) pays a predetermined fixed or floating rate (minus a spread). In exchange, the inflation buyer receives from the inflation seller (inflation payer) one or more inflation-linked payments.

The principal risk associated with an inflation swap lies in its sensitivity to interest rates and inflation: the inflation payer takes on the risk of inflation or, in other words, of changes likely to affect the inflation curve. The payer also bears a risk relating to interest rates or, in other words, to changes in the nominal yield curve. In order to value inflation swaps, a “forward zero coupon” swap curve (seasonally adjusted for inflation) is constructed, facilitating the calculation of future inflation cash flows.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under “Net Unrealised gain on financial instruments” or “Net Unrealised loss on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

m) Valuation of interest rate swaps

Interest rate swaps (IRS) are valued on the basis of the difference between the value of all future interest payable by the Company to its counterparty on the valuation date at the zero coupon swap rate corresponding to the maturity of these payments and the value of all future interest payable by the counterparty to the Company on the valuation date at the zero coupon swap rate corresponding to the maturity of these payments.

Notes to the financial statements at 31/12/2023

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under “Net Unrealised gain on financial instruments” or “Net Unrealised loss on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

n) Valuation of CMS (Constant Maturity Swap) Spread Options

The OTC Pricing team is responsible for the daily valuation of CMS Spread Options with the use of Bloomberg's BVAL tool - DLIB (Bloomberg Derivatives Library) specific pricing template. The valuation model used, in line with market practice, is the Gaussian model (taking into account correlation and broker quotes). The valuations produced are checked against those provided daily by the counterparties.

The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under “Net Unrealised gain on financial instruments” or “Net Unrealised loss on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

o) Valuation of Contracts for Difference

Contracts for difference (CFD) are valued by reference to the market value of the underlying asset, taking into account the costs inherent in the transaction. The unrealised appreciation/(depreciation) is disclosed in the Statement of net assets under “Net Unrealised gain on financial instruments” or “Net Unrealised loss on financial instruments”. Realised gains/(losses) and change in unrealised appreciation/(depreciation) as a result thereof are included in the Statement of operations and changes in net assets respectively under “Net realised result on Financial instruments” and “Movement on net unrealised gain/(loss) on Financial instruments”.

p) Average maturity for floating rate bonds

The maturities disclosed in the security description in the securities portfolio are not the maturities used to calculate the average maturity, the call maturity date is used.

q) Interest

Interest is recognised on a prorata basis after deduction of any withholding taxes that may be applicable. Due to negative interest rates during the financial year, income on bonds can be negative in the caption “Income on investments and assets, net”.

r) Comparisons

Concerning the absorbing sub-funds that were involved in a merger during the year, note that the net assets of the absorbed sub-funds or funds were recorded in the accounts by means of a subscription in the absorbing sub-funds at the merger dates. Consequently, the line “Net subscriptions/(redemptions)” in the “Statement of operations and changes in net assets” includes the net assets of the absorbed sub-funds or funds at the merger dates.

s) Geographic distribution

The geographic distribution of the securities portfolio is based on the issuing country.

t) “To be announced”

The Mortgage Back Securities “To-be-announced” are subject to current commercial market practices in relation to securities guaranteed by mortgages, according to which a party will buy/sell a basket of mortgage loans for a fixed price at a later date.

At the time of the purchase/sale, the exact security is not known but its principal features are. Even if a price is agreed at the time of purchase/sale, the final face value will not yet have been fixed.

The “To-be-announced (“TBA”) Mortgage Back Securities” positions are shown in the securities portfolio as at 31 December 2023.

At the closing date, the purchase/sale of these securities had not yet been settled. As a result, the amounts relating to payables/receivables on securities are included under “Other liabilities”/“Other assets” in the “Statement of net assets”.

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Notes to the financial statements at 31/12/2023

u) Cross-investments

The value of the cross-investments of the sub-funds has not been deducted for the calculation of the combined total net assets of the Company.

The total value of those cross-investments as at 31 December 2023 amounted to:

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Emerging Bond	Sustainable Asian Cities Bond	USD	3 867 255
Emerging Bond Opportunities	RMB Bond	USD	12 158 367
Emerging Bond Opportunities	Sustainable Asian Cities Bond	USD	2 641 053
Enhanced Bond 6M	Global Enhanced Bond 36M	EUR	9 846 410
Enhanced Bond 6M	Euro Flexible Bond	EUR	15 049 172
Euro Bond Opportunities	Sustainable Asian Cities Bond	EUR	2 829 416
Euro Corporate Bond	Euro Corporate Green Bond	EUR	7 697 905
Euro Flexible Bond	Euro High Yield Bond	EUR	130 560
Euro Short Term Corporate Bond Opportunities	Euro High Yield Short Duration Bond	EUR	5 435 641
Euro Short Term Corporate Bond Opportunities	Euro High Yield Bond	EUR	7 957 938
Global Bond Opportunities	RMB Bond	EUR	22 307 708
Global Bond Opportunities	Sustainable Asian Cities Bond	EUR	3 877 725
Global Enhanced Bond 36M	Sustainable Asian Cities Bond	EUR	659 037
Local Emerging Bond	RMB Bond	USD	18 343 594
Multi-Asset Opportunities	Green Bond	USD	184 971
Multi-Asset Thematic	Green Bond	EUR	26 930 022
Multi-Asset Thematic	Global Environment	EUR	7 023 447
Multi-Asset Thematic	SMaRT Food	EUR	1 617 054
Multi-Asset Thematic	Disruptive Technology	EUR	7 991 198
Multi-Asset Thematic	Inclusive Growth	EUR	6 550 742
Multi-Asset Thematic	Energy Transition	EUR	1 705 587
Multi-Asset Thematic	Health Care Innovators	EUR	5 503 565
Multi-Asset Thematic	Social Bond	EUR	19 111 939
Multi-Asset Thematic	Sustainable Asian Cities Bond	EUR	6 683 141
Multi-Asset Thematic	Aqua	EUR	5 430 869
Sustainable Euro Bond	Social Bond	EUR	9 395 370
Sustainable Euro Bond	Euro Corporate Green Bond	EUR	4 618 743
Sustainable Euro Corporate Bond	Social Bond	EUR	19 174 223
Sustainable Euro Corporate Bond	Euro Corporate Green Bond	EUR	21 994 013
Sustainable Global Corporate Bond	Euro Corporate Green Bond	USD	7 697 904
Sustainable Global Low Vol Equity	Sustainable Global Multi-Factor Equity	EUR	9 918 663
Sustainable Multi-Asset Balanced	Green Bond	EUR	24 883 237
Sustainable Multi-Asset Balanced	Global Environment	EUR	26 023 036
Sustainable Multi-Asset Balanced	Green Tigers	EUR	9 958 263

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Notes to the financial statements at 31/12/2023

Sub-funds investing in other BNP PARIBAS FUNDS sub-funds	Sub-funds held by other BNP PARIBAS FUNDS sub-funds	Currency of the sub-fund investing	Market value (in EUR)
Sustainable Multi-Asset Balanced	Inclusive Growth	EUR	18 187 354
Sustainable Multi-Asset Balanced	Energy Transition	EUR	8 393 305
Sustainable Multi-Asset Balanced	Emerging Markets Climate Solutions	EUR	10 375 115
Sustainable Multi-Asset Flexible	Sustainable Enhanced Bond 12M	EUR	17 674 624
Sustainable Multi-Asset Flexible	Green Tigers	EUR	1 466 616
Sustainable Multi-Asset Flexible	Sustainable US Multi-Factor Corporate Bond	EUR	6 063 696
Sustainable Multi-Asset Flexible	Sustainable Euro Multi-Factor Corporate Bond	EUR	12 033 431
Target Risk Balanced	Sustainable Enhanced Bond 12M	EUR	65 056 282
Target Risk Balanced	Enhanced Bond 6M	EUR	65 961 449
		Total:	540 409 640

The net assets at the end of the financial year of combined figures would be EUR 51 065 184 156 without taking into account the cross-investments values.

v) Technical performance provision

In order to achieve the management objective for money market funds as defined in the prospectus, the Management Company may be required - on an ad hoc basis - to set aside amounts based on the performance of the net asset value in order to reduce the volatility of certain securities held in the portfolio. This adjustment may not exceed 5 bps of the fund's net assets. The amounts set aside will be reinvested subject to how the assets perform, as well as the average performance of the portfolio.

The following sub-funds are concerned by this provision

- BNP Paribas Funds Euro Money Market
- BNP Paribas Funds USD Money Market

w) Swing Pricing

A sub-fund may suffer reduction of the net asset value due to investors purchasing, selling and/or switching in and out of the sub-fund at a price that does not reflect the dealing costs associated with this sub-fund's portfolio trades undertaken by the Investment Manager to accommodate such cash inflows or outflows. In order to mitigate this effect and enhance the protection of existing shareholders, the mechanism known as "swing pricing" may be applied at the discretion of the Board of Directors of the Company.

Such Swing Pricing mechanism may be applied to a given sub-fund when its total capital activity (i.e. net amount of subscriptions and redemptions) exceeds a pre-determined threshold determined as a percentage of the net assets value for a given Valuation Day. The net asset value of the relevant sub-fund may then be adjusted by an amount (the "swing factor") to compensate for the expected transaction costs resulting from the capital activity. The level of thresholds, if and when applicable, will be decided on the basis of certain parameters which may include the size of the sub-fund, the liquidity of the underlying market in which the respective sub-fund invests, the cash management of the respective sub-fund or the type of instruments that are used to manage the capital activity. The swing factor is, amongst others, based on the estimated transaction costs of the financial instruments in which the respective sub-fund may invest. Typically, such adjustment will increase the net asset value when there are net subscriptions into the sub-fund and decrease the net asset value when there are net redemptions. Swing pricing does not address the specific circumstances of each individual investor transaction. An ad hoc internal committee is in charge of the implementation and periodic review of the operational decisions associated with swing pricing. This committee is responsible for decisions relating to swing pricing and the ongoing approval of swing factors which form the basis of pre-determined standing instructions.

In principle, the swing factor will not exceed 1% of the respective sub-fund's net asset value. Such limit could however be raised beyond this maximum level when necessary and on a temporary basis to protect the interests of shareholders, typically during exceptional market conditions, situations such as a global pandemic, a financial crisis, a geopolitical crisis, or any other exceptional event causing a severe deterioration of the liquidity.

Notes to the financial statements at 31/12/2023

The Swing Pricing mechanism may be applied across all sub-funds of the Company.

During the year ending 31 December 2023, the below sub-funds are under the scope of the Swing Pricing activity:

- Emerging Bond
- Emerging Bond Opportunities
- Enhanced Bond 6M
- Euro High Yield Bond
- Euro High Yield Short Duration Bond
- Euro Short Term Corporate Bond Opportunities
- Europe Convertible
- Europe Small Cap
- Europe Small Cap Convertible
- Global Convertible
- Global High Yield Bond
- Japan Small Cap
- Local Emerging Bond
- Nordic Small Cap
- Russia Equity
- Sustainable Enhanced Bond 12M
- US High Yield Bond

During the year ending 31 December 2023, the below sub-funds have applied the Swing Pricing:

- Emerging Bond Opportunities
- Enhanced Bond 6M
- Euro Short Term Corporate Bond Opportunities
- Europe Small Cap Convertible
- Sustainable Enhanced Bond 12M

As at 31 December 2023, none of the sub-funds under the scope have applied swing pricing.

Note 3 - Management and advisory fees (maximum per annum)

The maximum annual fee payable monthly is calculated on the average net asset value of each share class for each sub-fund over the past month. For certain sub-funds a reduced management fee was charged during the financial year. The fee is paid to the Management Company and covers remuneration of the investment managers and also distributors in connection with the marketing of the Company's stock.

The management fees applicable to the "Classic" category are applicable to all share sub-categories and classes with the word "Classic" in their denomination, and to "N" category.

The management fees applicable to the "Privilege" category are also applicable to all share sub-categories and classes with the word "Privilege" in their denomination.

The management fees applicable to the "I" category are also applicable to all share sub-categories and classes with the word "I" in their denomination.

The management fees applicable to the "U" category are also applicable to all share sub-categories and classes with the word "U" in their denomination.

The management fees applicable to the "UP" category are also applicable to all share sub-categories and classes with the word "UP" in their denomination.

The management fees applicable to the "Life" category are also applicable to all share sub-categories and classes with the word "Life" in their denomination.

The management fees applicable to the "UI" category are also applicable to all share sub-categories and classes with the word "UI" in their denomination.

The management fees applicable to the "B" category are also applicable to all share sub-categories and classes with the word "B" in their denomination.

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The management fees applicable to the “K” category are also applicable to all share sub-categories and classes with the word “K” in their denomination.

The management fees applicable to the “X” category are also applicable to all share sub-categories and classes with the word “X” in their denomination.

Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Aqua	1.75%	0.90%	0.90%	1.75%	N/A	1.615%	0.90%	1.75%	1.75%	0.60% ⁽¹¹⁾
Belgium Equity	1.25%	0.60%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Brazil Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China A-Shares	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
China Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	1.75%	N/A
Climate Impact	2.20%	1.10%	1.10% ⁽¹⁾	2.20%	N/A	N/A	N/A	N/A	2.20%	0.60% ⁽¹¹⁾
Consumer Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Disruptive Technology	1.50%	0.75%	0.75% ⁽²⁾	N/A	0.75%	N/A	0.75% ⁽³⁾	1.50%	1.50%	N/A
Ecosystem Restoration	1.50%	0.75%	0.75%	N/A	N/A	N/A	0.75%	N/A	N/A	N/A
Emerging Bond	1.25%	0.65%	0.55%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Emerging Bond Opportunities	1.50%	0.75%	0.60%	N/A	N/A	N/A	N/A	1.50%	N/A	N/A
Emerging Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
Energy Transition	1.50% ⁽⁴⁾	0.75% ⁽⁵⁾	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Enhanced Bond 6M	0.50%	0.25%	0.20% ⁽⁶⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Environmental Absolute Return Thematic Equity (EARTH)	1.50%	0.75%	0.75% ⁽¹⁴⁾	0.75%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Euro Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Euro Defensive Equity	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Euro Flexible Bond	0.75%	0.40%	0.30%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A
Euro Government Bond	0.70%	0.35%	0.25%	N/A	N/A	N/A	N/A	N/A	0.70%	N/A
Euro High Yield Bond	1.20%	0.60%	0.55% ⁽¹²⁾	N/A	N/A	N/A	N/A	N/A	1.20%	N/A
Euro High Yield Short Duration Bond	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Medium Term Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	0.50%	N/A
Euro Money Market	0.50% ⁽¹⁵⁾	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Euro Short Term Corporate Bond Opportunities	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	0.90%	N/A
Europe Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Real Estate Securities	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Europe Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	0.85%	N/A	N/A	N/A
Europe Small Cap Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Flexible Global Credit	0.80%	0.40%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Bond Opportunities	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Global Convertible	1.20%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Enhanced Bond 36M	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Global Environment	1.75%	0.90%	0.85% ⁽⁸⁾	N/A	N/A	N/A	0.85%	1.75%	1.75%	0.60% ⁽¹¹⁾
Global High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
Global Inflation-Linked Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	0.25%	N/A	N/A	N/A
Green Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	0.75%	N/A
Green Tigers	1.75%	0.90%	0.90%	1.75%	N/A	N/A	0.90%	N/A	N/A	0.60% ⁽¹¹⁾
Health Care Innovators	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Inclusive Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
India Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Japan Equity	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹¹⁾
Japan Small Cap	1.85% ⁽¹⁶⁾	0.95% ⁽¹⁶⁾	0.95% ⁽¹⁶⁾	N/A	N/A	N/A	N/A	N/A	N/A	0.60% ⁽¹¹⁾
Latin America Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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Sub-fund	Classic	Privilege	I	U	UP	Life	UI	B	K	X
Local Emerging Bond	1.40%	0.70%	0.60%	N/A	N/A	N/A	N/A	1.40%	N/A	N/A
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	1.25%	N/A	N/A
Multi-Asset Thematic	1.25%	0.65%	0.60%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Nordic Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
RMB Bond	1.00%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Russia Equity (NAV suspended)	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	1.75%	N/A	N/A
SMaRT Food	1.75%	0.90%	0.85%	1.75%	0.90%	N/A	N/A	N/A	1.75%	0.60% ⁽¹¹⁾
Social Bond	0.65%	0.35%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asia ex-Japan Equity	1.50%	0.75% ⁽¹³⁾	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Asian Cities Bond	0.90%	0.45%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Enhanced Bond 12M	0.80%	0.50%	0.40% ⁽⁶⁾	0.80%	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Euro Multi-Factor Corporate Bond	0.50%	0.25%	0.25%	N/A	N/A	N/A	N/A	N/A	0.50%	N/A
Sustainable Euro Multi-Factor Equity	1.05%	0.50%	0.40%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Dividend	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Europe Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable Europe Value	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Corporate Bond	0.75%	0.40%	0.30%	N/A	N/A	N/A	N/A	0.75%	0.75%	N/A
Sustainable Global Equity	1.50%	0.75%	0.75%	N/A	N/A	1.385%	N/A	1.50%	1.50%	N/A
Sustainable Global Low Vol Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	1.50%	1.50%	N/A
Sustainable Global Multi-Factor Corporate Bond	0.50%	0.25%	0.25% ⁽⁷⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Global Multi-Factor High Yield Bond	0.80%	0.40%	0.35%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sustainable Multi-Asset Balanced	1.30% ⁽⁹⁾	0.65% ⁽¹⁰⁾	0.50%	N/A	N/A	N/A	N/A	N/A	1.30%	N/A
Sustainable Multi-Asset Flexible	1.00%	0.50%	0.50%	N/A	N/A	N/A	N/A	N/A	1.00%	N/A
Sustainable US Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	1.50%	N/A
Sustainable US Value Multi-Factor Equity	1.50%	0.75%	0.75% ⁽²⁾	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Target Risk Balanced	1.10%	0.55%	0.55%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Turkey Equity	1.75%	0.90%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Growth	1.50%	0.75%	0.75%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US High Yield Bond	1.20%	0.60%	0.55%	N/A	N/A	N/A	N/A	1.20%	1.20%	N/A
US Mid Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
US Small Cap	1.75%	0.90%	0.85%	N/A	N/A	N/A	N/A	N/A	N/A	N/A
USD Money Market	0.50% ⁽¹⁵⁾	0.25%	0.20%	0.50%	N/A	N/A	N/A	N/A	N/A	N/A
USD Short Duration Bond	0.50%	0.25%	0.20%	N/A	N/A	N/A	N/A	N/A	N/A	N/A

(1) 0.85% for "I Plus" Category.

(2) 0.60% for "I Plus" Category.

(3) With specific Entry fee of maximum 3% payable by the authorised investor.

(4) 1.45% for "Classic Solidarity".

(5) 0.70% for "Privilege Solidarity".

(6) 0.15% for "I Plus" Category.

(7) 0.20% for "I Plus" Category.

(8) 0.70% for "I Plus" Category.

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(9) 1.25% for “Classic Solidarity BE”.

(10) 0.60% for “Privilege Solidarity BE”.

(11) Paid in full to the non-group management entities only.

(12) 0.45% for I plus Category.

(13) 0.62 for Privilege Plus Category.

(14) 0.75% for “I Plus” Category.

(15) 0.40% for “Classic Plus” Category

(16) Until 14 May 2023 1.75% for the Classic class, 0.90% for the Privilege class and 0.85% for the I class

A maximum advisory fee of 0.15% was applied to all the share classes of the sub-fund Japan Small Cap except for the “X” share class (until 14 May 2023).

An indirect fee of maximum 1.00% is applied for the sub-funds, Sustainable Multi-Asset Balanced and Target Risk Balanced.

An indirect fee of maximum 0.50% is applied for the sub-funds Multi-Asset Thematic and Sustainable Multi-Asset Flexible.

A charity fee of 0.05% is applied for the share classes “Classic Solidarity”, “Classic Solidarity BE”, “Privilege Solidarity” and “Privilege Solidarity BE” for the sub-funds Energy Transition and Sustainable Multi-Asset Balanced.

A sub-fund may not invest in a UCITS, or other UCIS, with a management fee exceeding 3.00% per annum.

The maximum management fee applied for the underlying sub-funds is as follows:

Security Name	Management Fee
BNP Paribas Easy € Corp Bond SRI PAB UCITS ETF - CAP	0.08%
BNP Paribas Easy € Corp Bond SRI PAB 1-3Y Track X - CAP	0.00%
BNP Paribas Easy € High Yield SRI Fossil Free UCITS ETF - CAP	0.13%
BNP Paribas Easy ECPI Circular Economy Leaders Track X - CAP	0.00%
BNP Paribas Easy ECPI Global ESG Blue Economy Track X - DIS	0.00%
BNP Paribas Easy ECPI Global ESG Hydrogen Economy Track X - CAP	0.00%
BNP Paribas Easy Energy & Metals Enhanced Roll UCITS ETF RH EUR - CAP	0.26%
BNP Paribas Easy FTSE EPRA Nareit Developed Europe ex UK Green CTB UCITS ETF - CAP	0.28%
BNP Paribas Easy FTSE EPRA/NAREIT Developed Europe UCITS ETF QD - DIS	0.28%
BNP Paribas Easy JPM ESG EMBI Global Diversified Composite Track IH EUR - CAP	0.07%
BNP Paribas Easy MSCI Emerging ESG Filtered Min TE UCITS ETF EUR - CAP	0.13%
BNP Paribas Easy MSCI Emerging SRI S-Series PAB 5% Capped UCITS ETF EUR - CAP	0.18%
BNP Paribas Easy MSCI Europe ESG Filtered Min TE UCITS ETF - CAP	0.03%
BNP Paribas Easy MSCI Europe SRI S-Series PAB 5% Capped UCITS ETF - DIS	0.13%
BNP Paribas Easy MSCI Japan ESG Filtered Min TE UCITS ETF - CAP	0.03%
BNP Paribas Easy MSCI Japan SRI S-Series PAB 5% Capped UCITS ETF - DIS	0.13%
BNP Paribas Easy MSCI North America ESG Filtered Min TE UCITS ETF - CAP	0.03%
BNP Paribas Easy MSCI North America ESG Filtered Min TE Track X - CAP	0.00%
BNP Paribas Funds Aqua X - CAP	0.00%
BNP Paribas Funds Disruptive Technology X - CAP	0.00%
BNP Paribas Funds Energy Transition X - CAP	0.00%
BNP Paribas Funds Enhanced Bond 6M X - CAP	0.00%
BNP Paribas Funds Global Environment X - DIS	0.00%
BNP Paribas Funds Green Bond X - CAP	0.00%
BNP Paribas Funds Green Tigers X EUR - CAP	0.00%
BNP Paribas Funds Health Care Innovators X - CAP	0.00%
BNP Paribas Funds Inclusive Growth X - CAP	0.00%
BNP Paribas Funds SMaRT Food X - CAP	0.00%
BNP Paribas Funds Social Bond X - CAP	0.00%
BNP Paribas Funds Sustainable Asian Cities Bond X - CAP	0.00%
BNP Paribas Funds Sustainable Enhanced Bond 12M X - CAP	0.00%
BNP Paribas Funds Sustainable Euro Multi-Factor Corporate Bond X - CAP	0.00%
BNP Paribas Funds Sustainable US Multi-Factor Corporate Bond X - CAP	0.00%
BNP Paribas InstiCash EUR 3M I - CAP	0.15%
THEAM QUANT - Cross Asset High Focus J - ACC	0.40%
BNP Paribas Easy S&P 500 ESG UCITS ETF EUR - CAP	0.03%
BNP Paribas Invest 3 MOIS X – CAP	0.00%

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Security Name	Management Fee
BNP Paribas Mois ISR X – CAP	0.00%
BNP Paribas Mois ISR I – CAP	0.15%
BNP Paribas Money 3M I - CAP	0.25%

Note 4 - Distribution fees

Distribution fees are calculated each valuation day and deducted monthly from the average net assets of a sub-fund, share category, or share class, paid to the Management Company and serve to cover remuneration of the distributors, supplemental to the share of the management fee that they receive.

Note 5 - Performance fees: calculation method and summary table

The Company may apply 2 types of Performance Fee:

1. Relative Performance Fee:

The performance fee is determined over the performance period and corresponds to a percentage “performance fee rate” of the positive difference “over performance” between the annual performance of the share class and the annual performance calculated with the application of the “High Water Mark (HWM) with Hurdle Rate or Benchmark method”. Performance fee provision will be accrued at each valuation day based on the unswung (see Swing Pricing part in the prospectus) share class’ Total Net Asset if the share class’ performance exceeds the performance determined as per “High Water Mark (HWM) with Hurdle Rate or Benchmark method”. The performance fee provision will be then adjusted at each valuation day depending of the share class performance. In case of underperformance at the end of the performance period, neither the High-Water Mark nor the Hurdle Rate or Benchmark will be reset. Performance reference period will correspond in this case to the entire life of the share class.

Performance Period: period on which the share class’ performance is measured and corresponds to the financial year.

2. Absolute Performance Fee:

The positive difference between the NAV per share at the end of the financial year and the HWM of the share class or the initial offer price per share. Performance fee provision will be accrued at each valuation day based on the unswung (see Swing Pricing part in the prospectus) share class’ Total Net Asset if the NAV per share exceeds the HWM. The performance fee provision will be then adjusted at each valuation day depending of the share class performance. In case of underperformance at the end of the performance period, a loss is carried forward over a maximum period of 5 years. That means that after 5 consecutive years with no performance fees paid to the Management Company, the HWM will be reset.

High Water Mark (HWM) means the highest NAV of the sub-fund/category/class as at the end of any previous financial year on which performance fees becomes payable, after deducting any performance fee.

Performance Fees are payable to the Management Company and will be calculated daily on the basis of the unswung (see Note 2.w) NAV and provision will be adjusted on each Valuation Day during the financial year.

If shares are redeemed during the financial year, the fraction of the provisioned performance fee that corresponds to the total amount redeemed shall be granted definitively to the Management Company.

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Summary table of the sub-funds with Performance fee

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the year (in Sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the year (in %)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Distribution"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "N - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH CZK - Capitalisation"	CZK	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege - Distribution"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH SGD - Capitalisation"	SGD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "U7 - Capitalisation"	USD	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I RH EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege RH EUR - Capitalisation"	EUR	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "IH JPY - Capitalisation"	JPY	20%	N/A	-	0.00%
Environmental Absolute Return Thematic Equity (EARTH)	Share "I Plus - Capitalisation"	USD	20%	N/A	-	0.00%

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Notes to the financial statements at 31/12/2023

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the year (in Sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the year (in %)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic SEK - Capitalisation"	SEK	20%	N/A	-	0.00%
Global Enhanced Bond 36M	Share "Classic - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	42 514	0.16%
Global Enhanced Bond 36M	Share "I - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	9 148	0.24%
Global Enhanced Bond 36M	Share "Classic - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	6 074	0.27%
Global Enhanced Bond 36M	Share "N - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	Share "Classic RH CZK - Capitalisation"	CZK	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	Share "Privilege - Capitalisation"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Global Enhanced Bond 36M	Share "Privilege - Distribution"	EUR	15%	€str, CZEONIA, SARON 1M or SOFR Overnight(1)	-	0.00%
Sustainable Multi-Asset Flexible	Share "Classic - Capitalisation"	EUR	15%	€str + 2%(2)	45	0.00%
Sustainable Multi-Asset Flexible	Share "I - Capitalisation"	EUR	15%	€str + 2%(2)	6 738	0.16%
Sustainable Multi-Asset Flexible	Share "Classic - Distribution"	EUR	15%	€str + 2%(2)	4 070	0.10%
Sustainable Multi-Asset Flexible	Share "N - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	Share "Privilege - Capitalisation"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	Share "Privilege - Distribution"	EUR	15%	€str + 2%(2)	-	0.00%
Sustainable Multi-Asset Flexible	Share "K - Capitalisation"	EUR	15%	€str + 2%(2)	5 655	0.07%
Sustainable Multi-Asset Flexible	Share "Classic H EUR - Capitalisation"	EUR	15%	€str + 2%(2)	36 384	0.07%

(1) 15% with €str + 2%, CZEONIA + 2% ("RH CZK"), SARON 1M + 2% ("I RH CHF"), and SOFR Overnight + 2% ("RH USD"), as hurdle rates.

(2) 15% with €str + 2% as hurdle rates.

Notes to the financial statements at 31/12/2023

Note 6 - Other fees

Fee serving to cover notably the following services:

- administration, domiciliary and fund accounting
- audit
- custody, depositary and safekeeping
- documentation, such as preparing, printing, translating and distributing the Prospectus, KIDs, financial reports
- ESG certification and service fees
- financial index licensing (if applicable)
- legal expenses
- listing of shares on a stock exchange (if applicable)
- management company expenses (including among other AML/CFT, KYC, Risk and oversight of delegated activities)
- marketing operations
- publishing fund performance data
- registration expenses including translation
- services associated with the required collection, tax and regulatory reporting, and publication of data about the Company, its investments and shareholders
- transfer, registrar and payment agency

These fee do not include fees paid to independent Directors and reasonable out-of-pocket expenses paid to all Directors, expenses for operating hedged shares, duties, taxes and transaction costs associated with buying and selling assets, brokerage and other transactions fees, interest and bank fees.

Note 7 - Taxes

At the date of the Prospectus, the Company is not liable to any Luxembourg income tax or capital gains tax.

The Company is liable to an annual “*taxe d’abonnement*” in Luxembourg representing 0.05% of the net asset value. This rate is reduced to 0.01% for:

- a) sub-funds with the exclusive objective of collective investments in money market instruments and deposits with credit institutions;
- b) sub-funds with the exclusive objective of collective investments in deposits with credit institutions;
- c) sub-funds, categories, or classes reserved for Institutional Investors, Managers, and UCIs.

The following are exempt from this “*taxe d’abonnement*”:

- a) the value of assets represented by units or shares in other UCIs, provided that these units, or shares have already been subject to the “*taxe d’abonnement*”;
- b) sub-funds, share categories and/or classes:
 - (i) whose securities are reserved to Institutional Investors, Managers or UCIs and
 - (ii) whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions, and
 - (iii) whose weighted residual portfolio maturity does not exceed 90 days, and
 - (iv) that have obtained the highest possible rating from a recognised rating agency;
- c) sub-funds, share categories and/or classes reserved to:
 - (i) institutions for occupational retirement pension or similar investment vehicles, set up at the initiative of one or more employers for the benefit of their employees, and
 - (ii) companies having one or more employers investing funds to provide pension benefits to their employees;
- d) sub-funds whose main objective is investment in microfinance institutions;
- e) sub-funds, shares categories and/or classes:
 - (i) whose securities are listed or traded on at least one stock exchange or another regulated market operating regularly that is recognised and open to the public, and
 - (ii) whose exclusive object is to replicate the performance of one or several indices.

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When due, the “*taxe d’abonnement*” is payable quarterly based on the relevant net assets and calculated at the end of the quarter for which it is applicable.

In addition, the Company may be subject to foreign UCI’s tax, and/or other regulators levy in the country where the sub-fund is registered for distribution.

Indian Tax

Each sub-fund may be subject to corporation taxes in certain countries in which it invests. Capital gains realised when disposing of Indian securities held by a sub-fund are subject to capital gains tax in India, which is disclosed in the “Statement of operations and changes in net assets” under the heading “Taxes”. The tax is computed on net realised gains, and net realised losses in excess of gains at the end of the financial year in India may, under certain conditions, be carried forward for up to 8 subsequent financial years to offset against future gains. In this respect, short term capital losses (i.e. when shares are held for less than 12 months) can be offset either against long term or short term capital gains whereas long term capital losses may only be offset against long term capital gains. Indian tax law imposes a tax of 15% (plus additional surcharge and health and education cess) on net realised gains from Indian securities sold within one year from the date of purchase and a tax of 10% (plus additional surcharge and health and education cess) if the Indian securities are sold more than 12 months after the acquisition. This tax of 10% on long term capital gains realised on Indian securities has been introduced with effect from 1 April 2018.

If applicable, daily provisions are booked in the accounts of the sub-fund India Equity and are presented in the caption “Other liabilities” of the Statement of net assets.

Note 8 - Dividends

For the “MD - Distribution” share classes, which pay monthly dividends, the following dividends were paid:

- Payment dates

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
December	30	2 January 2023	5 January 2023
January	31	1 February 2023	6 February 2023
February	28	1 March 2023	6 March 2023
March	31	3 April 2023	6 April 2023
April	28	2 May 2023	5 May 2023
May	31	1 June 2023	6 June 2023
June	30	3 July 2023	6 July 2023
July	31	1 August 2023	4 August 2023
August	31	1 September 2023	6 September 2023
September	29	2 October 2023	5 Octobre 2023
October	31	2 November 2023	7 November 2023
November	30	1 December 2023	6 December 2023

⁽¹⁾ If for a particular reason the valuation was not possible on the day in question, the Record Date would be put off to the preceding valuation date.

⁽²⁾ Dates are based on a valuation simulation. Consequently, dates may change depending on the composition of the portfolio at this date. If for a particular reason, the day in question the valuation was not possible, the ex-date would be put off to the valuation day possible immediately afterwards, and the payment date will be put off 3 bank business days in Luxembourg after the new ex-dividend date. If for a particular reason, the settlement on the new payment date is not possible (e.g. bank holiday on a specific currency or country), settlement will be made the 1st business day after or any other day communicated by the local agent.

⁽³⁾ If this day is not a bank business day in Luxembourg, the payment date will be the next following bank business day. If for a particular reason, the settlement is not possible (e.g. bank holiday on a specific currency or country), settlement will be made the 1st business day after or any other day communicated by the local agent.

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For the “XH AUD QD - Distribution” share class, which pay quarterly dividends, the following dividends were paid:

- Payment dates

Month	Record Date ⁽¹⁾	NAV ex-Dividend Date ⁽²⁾	Payment Date ⁽³⁾
December	30	2 January 2023	5 January 2023
March	31	3 April 2023	6 April 2023
June	30	3 July 2023	6 July 2023
September	29	2 October 2023	5 Octobre 2023

⁽¹⁾ If for a particular reason the valuation was not possible on the day in question, the Record Date would be put off to the preceding valuation date.

⁽²⁾ Dates are based on a valuation simulation. Consequently, dates may change depending on the composition of the portfolio at this date. If for a particular reason, the day in question the valuation was not possible, the ex-date would be put off to the valuation day possible immediately afterwards, and the payment date will be put off 3 bank business days in Luxembourg after the new ex-dividend date. If for a particular reason, the settlement on the new payment date is not possible (e.g. bank holiday on a specific currency or country), settlement will be made the 1st business day after or any other day communicated by the local agent.

⁽³⁾ If this day is not a bank business day in Luxembourg, the payment date will be the next following bank business day. If for a particular reason, the settlement is not possible (e.g. bank holiday on a specific currency or country), settlement will be made the 1st business day after or any other day communicated by the local agent.

The yearly dividends were paid on 2 May 2023 for shares outstanding on 18 April 2023 with ex-date 19 April 2023.

- Monthly, quarterly and yearly amounts:

Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Aqua	Share “Classic - Distribution”	EUR	2.83	4 688 828
Aqua	Share “Classic RH CNH MD - Distribution”	CNH	1.67(7)	107
Aqua	Share “Classic RH CNH MD - Distribution”	CNH	2.92(9)	232
Aqua	Share “Classic RH HKD MD - Distribution”	HKD	0.35(1)	4
Aqua	Share “Classic RH HKD MD - Distribution”	HKD	0.39(2)	30
Aqua	Share “Classic RH HKD MD - Distribution”	HKD	0.25(3)	15
Aqua	Share “Classic RH SGD MD - Distribution”	SGD	0.55(1)	19 068
Aqua	Share “Classic RH SGD MD - Distribution”	SGD	0.40(4)	164 604
Aqua	Share “Classic RH USD MD - Distribution”	USD	0.54(1)	108 813
Aqua	Share “Classic RH USD MD - Distribution”	USD	0.60(4)	1 291 488
Aqua	Share “Classic USD - Distribution”	USD	2.56	32 042
Aqua	Share “Privilege - Distribution”	EUR	2.89	803 738
Belgium Equity	Share “Classic - Distribution”	EUR	13.76	1 191 011
Brazil Equity	Share “Classic - Distribution”	USD	3.54	172 649
China A-Shares	Share “Classic - Distribution”	USD	1.89	1 365
China Equity	Share “Classic - Distribution”	USD	5.08	185 742
China Equity	Share “Classic EUR - Distribution”	EUR	2.66	439 800
China Equity	Share “Classic RH SGD MD - Distribution”	SGD	0.11(1)	14
China Equity	Share “Privilege - Distribution”	USD	2.44	3 924
Climate Impact	Share “Classic - Distribution”	EUR	3.87	1 747 204
Climate Impact	Share “I - Distribution”	EUR	1.73	14 985
Climate Impact	Share “Privilege - Distribution”	EUR	3.10	590 115
Climate Impact	Share “Privilege RH CHF - Distribution”	CHF	2.09	212
Climate Impact	Share “Privilege RH EUR - Distribution”	EUR	1.62	6 623

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Climate Impact	Share "Privilege RH GBP - Distribution"	GBP	1.63	174 400
Climate Impact	Share "Privilege USD - Distribution"	USD	1.68	194 494
Climate Impact	Share "U2 HKD - Distribution"	HKD	1.79	19 835
Climate Impact	Share "U2 HKD MD - Distribution"	HKD	0.25	429
Climate Impact	Share "U2 RH AUD - Distribution"	AUD	1.64	17 936
Climate Impact	Share "U2 RH CHF - Distribution"	CHF	1.54	3 128
Climate Impact	Share "U2 RH CNH - Distribution"	CNH	1.73	774
Climate Impact	Share "U2 RH CNH MD - Distribution"	CNH	5.00(1)	68
Climate Impact	Share "U2 RH CNH MD - Distribution"	CNH	1.42(4)	203
Climate Impact	Share "U2 RH EUR - Distribution"	EUR	2.09	209
Climate Impact	Share "U2 RH EUR MD - Distribution"	EUR	0.21(1)	21
Climate Impact	Share "U2 RH EUR MD - Distribution"	EUR	0.09(4)	543
Climate Impact	Share "U2 RH GBP - Distribution"	GBP	1.68	15 787
Climate Impact	Share "U2 RH SGD - Distribution"	SGD	2.11	144
Climate Impact	Share "U2 RH SGD MD - Distribution"	SGD	0.25(1)	121
Climate Impact	Share "U2 RH SGD MD - Distribution"	SGD	0.14(4)	3 160
Climate Impact	Share "U2 USD - Distribution"	USD	1.68	22 632
Climate Impact	Share "U2 USD MD - Distribution"	USD	0.25	74
Consumer Innovators	Share "Classic - Distribution"	EUR	2.35	718 742
Consumer Innovators	Share "Privilege - Distribution"	EUR	2.93	111 344
Disruptive Technology	Share "Classic - Distribution"	EUR	24.63	2 638 844
Disruptive Technology	Share "Classic USD - Distribution"	USD	8.15	171 422
Disruptive Technology	Share "Privilege - Distribution"	EUR	8.04	564 469
Disruptive Technology	Share "UP4 - Distribution"	EUR	2.72	1 227 874
Ecosystem Restoration	Share "Classic - Distribution"	EUR	1.04	60 879
Ecosystem Restoration	Share "Privilege - Distribution"	EUR	1.05	11
Emerging Bond	Share "B MD - Distribution"	USD	0.85	210
Emerging Bond	Share "B MD - Distribution"	USD	0.56	19 423
Emerging Bond	Share "BH AUD MD - Distribution"	AUD	0.85	348
Emerging Bond	Share "BH AUD MD - Distribution"	AUD	0.52	2 280
Emerging Bond	Share "Classic - Distribution"	USD	3.97	387 342
Emerging Bond	Share "Classic EUR - Distribution"	EUR	15.09	187 225
Emerging Bond	Share "Classic H AUD MD - Distribution"	AUD	0.62	11 132
Emerging Bond	Share "Classic H AUD MD - Distribution"	AUD	0.38	42 547
Emerging Bond	Share "Classic H EUR - Distribution"	EUR	4.23	380 939
Emerging Bond	Share "Classic MD - Distribution"	USD	0.75	172 955
Emerging Bond	Share "Classic MD - Distribution"	USD	0.50	2 203 689
Emerging Bond Opportunities	Share "B MD - Distribution"	USD	0.83(1)	659
Emerging Bond Opportunities	Share "B MD - Distribution"	USD	0.52(4)	5 412

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Emerging Bond Opportunities	Share "B RH AUD MD - Distribution"	AUD	0.83(1)	57
Emerging Bond Opportunities	Share "B RH AUD MD - Distribution"	AUD	0.48(4)	351
Emerging Bond Opportunities	Share "B RH ZAR MD - Distribution"	ZAR	11.71(1)	216
Emerging Bond Opportunities	Share "B RH ZAR MD - Distribution"	ZAR	6.73(4)	873
Emerging Bond Opportunities	Share "Classic - Distribution"	USD	7.03	138 649
Emerging Bond Opportunities	Share "Classic EUR - Distribution"	EUR	6.06	9 326
Emerging Bond Opportunities	Share "Classic EUR MD - Distribution"	EUR	0.67(1)	10 780
Emerging Bond Opportunities	Share "Classic EUR MD - Distribution"	EUR	0.51(4)	107 932
Emerging Bond Opportunities	Share "Classic HKD MD - Distribution"	HKD	0.64(1)	20 348
Emerging Bond Opportunities	Share "Classic HKD MD - Distribution"	HKD	0.41(4)	151 947
Emerging Bond Opportunities	Share "Classic MD - Distribution"	USD	0.14(1)	1 528 955
Emerging Bond Opportunities	Share "Classic MD - Distribution"	USD	0.09(4)	11 470 167
Emerging Bond Opportunities	Share "Classic MD2 - Distribution"	USD	0.58(1)	6
Emerging Bond Opportunities	Share "Classic MD2 - Distribution"	USD	0.60(4)	66
Emerging Bond Opportunities	Share "Classic RH AUD MD - Distribution"	AUD	0.63(1)	21 262
Emerging Bond Opportunities	Share "Classic RH AUD MD - Distribution"	AUD	0.37(4)	142 415
Emerging Bond Opportunities	Share "Classic RH CNH MD - Distribution"	CNH	7.97(1)	1 081
Emerging Bond Opportunities	Share "Classic RH CNH MD - Distribution"	CNH	3.33(4)	4 853
Emerging Bond Opportunities	Share "Classic RH EUR - Distribution"	EUR	0.96	178 106
Emerging Bond Opportunities	Share "Classic RH HKD MD - Distribution"	HKD	0.64(1)	25
Emerging Bond Opportunities	Share "Classic RH HKD MD - Distribution"	HKD	0.41(4)	187 923
Emerging Bond Opportunities	Share "Classic RH SGD MD - Distribution"	SGD	0.63(1)	1 039
Emerging Bond Opportunities	Share "Classic RH SGD MD - Distribution"	SGD	0.35(4)	5 919
Emerging Bond Opportunities	Share "Classic RH ZAR MD - Distribution"	ZAR	8.53(1)	16 529
Emerging Bond Opportunities	Share "Classic RH ZAR MD - Distribution"	ZAR	4.95(4)	100 098
Emerging Bond Opportunities	Share "Privilege RH EUR - Distribution"	EUR	3.23	499 083
Emerging Equity	Share "Classic - Distribution"	USD	3.20	484 157
Emerging Equity	Share "Classic EUR - Distribution"	EUR	2.37	141 558
Energy Transition	Share "Classic - Distribution"	EUR	8.09	1 673 765
Energy Transition	Share "Classic USD - Distribution"	USD	8.61	229 256
Energy Transition	Share "Privilege - Distribution"	EUR	2.11	725 507
Enhanced Bond 6M	Share "Classic - Distribution"	EUR	2.15	125 777
Enhanced Bond 6M	Share "I - Distribution"	EUR	2.12	424 424
Enhanced Bond 6M	Share "Privilege - Distribution"	EUR	2.17	264 856
Euro Bond	Share "Classic - Distribution"	EUR	3.28	1 272 863
Euro Bond	Share "Privilege - Distribution"	EUR	3.29	337 928
Euro Bond Opportunities	Share "Classic - Distribution"	EUR	0.75	1 229 221
Euro Corporate Bond	Share "Classic - Distribution"	EUR	4.25	2 234 612
Euro Corporate Bond	Share "I - Distribution"	EUR	3.98	183 317

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Euro Corporate Bond	Share "Privilege - Distribution"	EUR	4.27	2 308 751
Euro Corporate Bond	Share "X - Distribution"	EUR	7.64	8 915 681
Euro Defensive Equity	Share "Classic - Distribution"	EUR	3.51	8 988
Euro Defensive Equity	Share "I - Distribution"	EUR	3.19	613 332
Euro Equity	Share "Classic - Distribution"	EUR	9.44	2 228 988
Euro Equity	Share "Privilege - Distribution"	EUR	4.40	96 355
Euro Government Bond	Share "Classic - Distribution"	EUR	3.17	303 595
Euro Government Bond	Share "Privilege - Distribution"	EUR	3.25	154 105
Euro High Yield Bond	Share "Classic - Distribution"	EUR	6.13	4 382 008
Euro High Yield Bond	Share "Classic H USD MD - Distribution"	USD	0.41	288
Euro High Yield Bond	Share "Classic H USD MD - Distribution"	USD	0.72	3 694
Euro High Yield Bond	Share "Classic MD - Distribution"	EUR	0.34	3 451
Euro High Yield Bond	Share "Classic MD - Distribution"	EUR	0.52	57 505
Euro High Yield Bond	Share "I - Distribution"	EUR	6.36	580 161
Euro High Yield Bond	Share "N - Distribution"	EUR	7.38	226 341
Euro High Yield Bond	Share "Privilege - Distribution"	EUR	6.43	166 005
Euro High Yield Short Duration Bond	Share "Classic - Distribution"	EUR	5.81	454 396
Euro High Yield Short Duration Bond	Share "Classic H USD - Distribution"	USD	6.17	106 704
Euro High Yield Short Duration Bond	Share "N - Distribution"	EUR	5.73	75 107
Euro Inflation-Linked Bond	Share "Classic - Distribution"	EUR	3.78	367 007
Euro Inflation-Linked Bond	Share "Privilege - Distribution"	EUR	3.67	57 468
Euro Medium Term Bond	Share "Classic - Distribution"	EUR	3.32	801 367
Euro Medium Term Bond	Share "Privilege - Distribution"	EUR	3.37	404 662
Euro Short Term Corporate Bond Opportunities	Share "Classic - Distribution"	EUR	1.82	708 444
Euro Short Term Corporate Bond Opportunities	Share "Privilege - Distribution"	EUR	3.70	17 304
Euro Short Term Corporate Bond Opportunities	Share "X - Distribution"	EUR	3.79	265 236
Europe Convertible	Share "Classic - Distribution"	EUR	2.33	220 941
Europe Convertible	Share "N - Distribution"	EUR	3.31	36 050
Europe Convertible	Share "Privilege - Distribution"	EUR	2.80	13 401
Europe Equity	Share "Classic - Distribution"	EUR	4.62	1 982 932
Europe Equity	Share "Classic CHF - Distribution"	CHF	3.56	4 663
Europe Equity	Share "Privilege - Distribution"	EUR	3.70	1 390 991
Europe Growth	Share "Classic - Distribution"	EUR	4.74	244 668
Europe Growth	Share "Classic RH SGD MD - Distribution"	SGD	0.28(1)	981
Europe Growth	Share "Classic RH SGD MD - Distribution"	SGD	0.29(4)	8 697
Europe Growth	Share "Classic RH USD MD - Distribution"	USD	0.25(1)	1 834
Europe Growth	Share "Classic RH USD MD - Distribution"	USD	0.42(4)	32 039

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Europe Growth	Share "Privilege - Distribution"	EUR	4.28	1 817 380
Europe Real Estate Securities	Share "Classic - Distribution"	EUR	5.21	954 841
Europe Real Estate Securities	Share "Privilege - Distribution"	EUR	5.28	276 029
Europe Real Estate Securities	Share "X - Distribution"	EUR	3.33	327 396
Europe Small Cap	Share "Classic - Distribution"	EUR	5.54	1 593 671
Europe Small Cap	Share "I - Distribution"	EUR	2.75	399
Europe Small Cap	Share "Privilege - Distribution"	EUR	5.35	153 159
Europe Small Cap Convertible	Share "Classic - Distribution"	EUR	5.13	1 559 783
Europe Small Cap Convertible	Share "I - Distribution"	EUR	4.03	1 209
Europe Small Cap Convertible	Share "N - Distribution"	EUR	5.94	320 745
Europe Small Cap Convertible	Share "Privilege - Distribution"	EUR	5.29	230 612
Flexible Global Credit	Share "Classic - Distribution"	EUR	1.95	9 750
Flexible Global Credit	Share "X - Distribution"	EUR	2.07	367 663
Global Bond Opportunities	Share "Classic - Distribution"	EUR	1.86	3 100 798
Global Bond Opportunities	Share "Privilege - Distribution"	EUR	1.93	84 998
Global Convertible	Share "Classic - Distribution"	USD	4.87	155 226
Global Convertible	Share "Classic MD - Distribution"	USD	0.06(1)	948
Global Convertible	Share "Classic MD - Distribution"	USD	0.05(4)	7 707
Global Convertible	Share "Classic RH EUR - Distribution"	EUR	3.71	3 191 973
Global Convertible	Share "Classic RH PLN - Distribution"	PLN	21.97	1 687
Global Convertible	Share "N RH EUR - Distribution"	EUR	4.23	54 927
Global Convertible	Share "Privilege RH EUR - Distribution"	EUR	4.92	290 225
Global Enhanced Bond 36M	Share "Classic - Distribution"	EUR	1.88	8 776
Global Enhanced Bond 36M	Share "Privilege - Distribution"	EUR	1.89	10 747
Global Environment	Share "Classic - Distribution"	EUR	3.86	2 475 175
Global Environment	Share "Classic RH CNH MD - Distribution"	CNH	1.67(7)	819
Global Environment	Share "Classic RH CNH MD - Distribution"	CNH	2.92(9)	1 916
Global Environment	Share "Classic RH HKD MD - Distribution"	HKD	0.35(1)	4
Global Environment	Share "Classic RH HKD MD - Distribution"	HKD	0.39(2)	30
Global Environment	Share "Classic RH HKD MD - Distribution"	HKD	0.25(3)	15
Global Environment	Share "Classic RH SGD MD - Distribution"	SGD	0.55(1)	68 066
Global Environment	Share "Classic RH SGD MD - Distribution"	SGD	0.38(4)	493 710
Global Environment	Share "Classic RH USD MD - Distribution"	USD	0.52(1)	119 665
Global Environment	Share "Classic RH USD MD - Distribution"	USD	0.55(4)	1 213 989
Global Environment	Share "N - Distribution"	EUR	2.48	27 377
Global Environment	Share "Privilege - Distribution"	EUR	2.61	138 499
Global Environment	Share "Privilege GBP - Distribution"	GBP	2.62	878
Global Environment	Share "X - Distribution"	EUR	1 998.03	272 553
Global High Yield Bond	Share "BH AUD MD - Distribution"	AUD	0.72(1)	537

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Global High Yield Bond	Share "BH AUD MD - Distribution"	AUD	0.50(4)	3 688
Global High Yield Bond	Share "BH USD MD - Distribution"	USD	0.71(1)	6 372
Global High Yield Bond	Share "BH USD MD - Distribution"	USD	0.55(4)	34 939
Global High Yield Bond	Share "Classic - Distribution"	EUR	1.28	401 308
Global High Yield Bond	Share "Classic H AUD MD - Distribution"	AUD	0.54(1)	16 596
Global High Yield Bond	Share "Classic H AUD MD - Distribution"	AUD	0.37(4)	108 009
Global High Yield Bond	Share "Classic H USD - Distribution"	USD	1.87	24 764
Global High Yield Bond	Share "Classic H USD MD - Distribution"	USD	0.54(1)	35 554
Global High Yield Bond	Share "Classic H USD MD - Distribution"	USD	0.43(4)	290 686
Global High Yield Bond	Share "Classic USD MD - Distribution"	USD	0.42(1)	98 716
Global High Yield Bond	Share "Classic USD MD - Distribution"	USD	0.22(4)	511 650
Global High Yield Bond	Share "N - Distribution"	EUR	3.87	35 522
Global High Yield Bond	Share "Privilege - Distribution"	EUR	4.18	514 829
Global Inflation-Linked Bond	Share "Classic - Distribution"	EUR	2.10	179 648
Global Inflation-Linked Bond	Share "Privilege - Distribution"	EUR	1.70	3 866
Green Bond	Share "Classic - Distribution"	EUR	2.56(5)	726 853
Green Bond	Share "Privilege - Distribution"	EUR	2.60(5)	1 318 772
Green Bond	Share "X - Distribution"	EUR	2 689.87	16 144 374
Green Bond	Share "XH AUD QD - Distribution"	AUD	259.38	15 208
Green Bond	Share "XH AUD QD - Distribution"	AUD	766.86(5)	133 559
Green Tigers	Share "Classic - Distribution"	USD	2.92	41 870
Green Tigers	Share "Classic EUR - Distribution"	EUR	5.08	1 018 151
Green Tigers	Share "Classic MD - Distribution"	USD	0.20	22
Green Tigers	Share "Classic RH SGD MD - Distribution"	SGD	0.37(1)	416
Green Tigers	Share "Classic RH SGD MD - Distribution"	SGD	0.05(4)	1 295
Green Tigers	Share "Privilege - Distribution"	USD	2.06	944 128
Green Tigers	Share "Privilege EUR - Distribution"	EUR	4.13	600 366
Green Tigers	Share "Privilege RH EUR - Distribution"	EUR	2.04	21 669
Green Tigers	Share "U2 - Distribution"	USD	2.14	8 453
Green Tigers	Share "U2 RH GBP - Distribution"	GBP	2.05	15 314
Health Care Innovators	Share "Classic - Distribution"	EUR	16.21	1 941 356
Health Care Innovators	Share "Privilege - Distribution"	EUR	3.88	31 441
Inclusive Growth	Share "Classic - Distribution"	EUR	2.52	150 623
Inclusive Growth	Share "Privilege - Distribution"	EUR	1.97	73 008
India Equity	Share "Classic - Distribution"	USD	1.63	70 225
India Equity	Share "Classic EUR - Distribution"	EUR	1.53	47 160
Japan Equity	Share "Classic - Distribution"	JPY	100.93	16 213 579
Japan Equity	Share "Privilege - Distribution"	JPY	415.94	2 488 882
Japan Small Cap	Share "Classic - Distribution"	JPY	219.07	9 826 867

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Latin America Equity	Share "Classic - Distribution"	USD	18.68	222 348
Local Emerging Bond	Share "B MD - Distribution"	USD	0.82(1)	8
Local Emerging Bond	Share "B MD - Distribution"	USD	0.57(4)	5 178
Local Emerging Bond	Share "Classic - Distribution"	USD	2.93	1 045 903
Local Emerging Bond	Share "Classic EUR - Distribution"	EUR	3.22	1 340 035
Local Emerging Bond	Share "Classic MD - Distribution"	USD	0.32(1)	160 267
Local Emerging Bond	Share "Classic MD - Distribution"	USD	0.23(4)	952 917
Local Emerging Bond	Share "Classic RH EUR - Distribution"	EUR	2.16	57 040
Local Emerging Bond	Share "Privilege - Distribution"	USD	2.82	16 860
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "B MD - Distribution"	USD	0.62(1)	6
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "B MD - Distribution"	USD	0.25(4)	33
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "B RH AUD MD - Distribution"	AUD	0.62(1)	42
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "B RH AUD MD - Distribution"	AUD	0.21(4)	153
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic - Distribution"	USD	2.91	1 771
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic EUR - Distribution"	EUR	3.10	42 041
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic HKD MD - Distribution"	HKD	0.51(1)	1 475
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic HKD MD - Distribution"	HKD	0.21(4)	6 657
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic MD - Distribution"	USD	0.51(1)	26 233
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic MD - Distribution"	USD	0.20(4)	89 149
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH AUD MD - Distribution"	AUD	0.50(1)	4 345
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH AUD MD - Distribution"	AUD	0.17(4)	14 993
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH CNH MD - Distribution"	CNH	0.72(1)	55 618
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH CNH MD - Distribution"	CNH	0.14(4)	74 822
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH EUR - Distribution"	EUR	2.27	1 366
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH SGD MD - Distribution"	SGD	0.52(1)	5 931
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	Share "Classic RH SGD MD - Distribution"	SGD	0.15(4)	18 006

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Multi-Asset Thematic	Share "Classic - Distribution"	EUR	1.67	116 071
Multi-Asset Thematic	Share "Classic MD - Distribution"	EUR	0.10	43 587
Multi-Asset Thematic	Share "Classic MD - Distribution"	EUR	0.13	539 146
Multi-Asset Thematic	Share "Classic RH AUD MD - Distribution"	AUD	0.16	6 735
Multi-Asset Thematic	Share "Classic RH AUD MD - Distribution"	AUD	0.23	86 209
Multi-Asset Thematic	Share "Classic RH CAD MD - Distribution"	CAD	0.14	1 115
Multi-Asset Thematic	Share "Classic RH CAD MD - Distribution"	CAD	0.20	11 553
Multi-Asset Thematic	Share "Classic RH CNH MD - Distribution"	CNH	0.39	65
Multi-Asset Thematic	Share "Classic RH CNH MD - Distribution"	CNH	2.12	1 947
Multi-Asset Thematic	Share "Classic RH CNH MD - Distribution"	CNH	0.96	678
Multi-Asset Thematic	Share "Classic RH HKD MD - Distribution"	HKD	0.16	1 509
Multi-Asset Thematic	Share "Classic RH HKD MD - Distribution"	HKD	0.28	15 216
Multi-Asset Thematic	Share "Classic RH HKD MD - Distribution"	HKD	0.17	7 204
Multi-Asset Thematic	Share "Classic RH SGD MD - Distribution"	SGD	0.16	4 056
Multi-Asset Thematic	Share "Classic RH SGD MD - Distribution"	SGD	0.18	40 568
Multi-Asset Thematic	Share "Classic RH USD MD - Distribution"	USD	0.14	16 385
Multi-Asset Thematic	Share "Classic RH USD MD - Distribution"	USD	0.28	286 400
Multi-Asset Thematic	Share "Privilege RH USD MD - Distribution"	USD	0.14	48
Multi-Asset Thematic	Share "Privilege RH USD MD - Distribution"	USD	0.29	1 086
Nordic Small Cap	Share "Classic - Distribution"	EUR	10.85	504 533
Nordic Small Cap	Share "Classic H NOK - Distribution"	NOK	40.89	1 215 023
RMB Bond	Share "Classic - Distribution"	USD	2.65	39 873
RMB Bond	Share "Classic CNH MD - Distribution"	CNH	3.33	5
RMB Bond	Share "Classic CNH MD - Distribution"	CNH	3.36	55
RMB Bond	Share "Classic H AUD MD - Distribution"	AUD	0.33	67
RMB Bond	Share "Classic H AUD MD - Distribution"	AUD	0.39	855
RMB Bond	Share "Classic H EUR MD - Distribution"	EUR	0.29	92
RMB Bond	Share "Classic H EUR MD - Distribution"	EUR	0.27	526
RMB Bond	Share "Classic H EUR MD - Distribution"	EUR	0.39	628
RMB Bond	Share "Classic H HKD MD - Distribution"	HKD	0.33	13
RMB Bond	Share "Classic H HKD MD - Distribution"	HKD	0.46	198
RMB Bond	Share "Classic H SGD MD - Distribution"	SGD	0.33	885
RMB Bond	Share "Classic H USD MD - Distribution"	USD	0.33	9 151
RMB Bond	Share "Classic H USD MD - Distribution"	USD	0.46	131 384
RMB Bond	Share "Classic MD - Distribution"	USD	0.33	3
RMB Bond	Share "Classic MD - Distribution"	USD	0.31	33
RMB Bond	Share "Privilege - Distribution"	USD	2.72	7 211

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Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
SMaRT Food	Share "Classic - Distribution"	EUR	2.37	574 058
SMaRT Food	Share "Classic RH USD MD - Distribution"	USD	0.29(1)	3 091
SMaRT Food	Share "Classic RH USD MD - Distribution"	USD	0.39(4)	52 822
SMaRT Food	Share "I MD - Distribution"	EUR	0.33(8)	106 994
SMaRT Food	Share "Privilege - Distribution"	EUR	2.60	207 719
SMaRT Food	Share "U - Distribution"	EUR	2.31	39 430
SMaRT Food	Share "U RH CHF - Distribution"	CHF	2.29	10 475
SMaRT Food	Share "U RH GBP - Distribution"	GBP	2.35	267
SMaRT Food	Share "U RH USD - Distribution"	USD	2.41	1 186
SMaRT Food	Share "UP - Distribution"	EUR	2.37	103 037
SMaRT Food	Share "UP RH CHF - Distribution"	CHF	2.36	110 302
SMaRT Food	Share "UP RH GBP - Distribution"	GBP	2.40	106 740
SMaRT Food	Share "UP RH USD - Distribution"	USD	2.45	48 298
Social Bond	Share "Classic - Distribution"	EUR	1.72	17
Social Bond	Share "I - Distribution"	EUR	1.73	220 774
Social Bond	Share "Privilege - Distribution"	EUR	1.73	17
Sustainable Asia ex-Japan Equity	Share "Classic - Distribution"	USD	10.79	97 437
Sustainable Asia ex-Japan Equity	Share "Classic EUR - Distribution"	EUR	10.14	1 370 017
Sustainable Asia ex-Japan Equity	Share "Classic MD - Distribution"	USD	0.11	1 653
Sustainable Asia ex-Japan Equity	Share "N RH EUR - Distribution"	EUR	2.89	27 660
Sustainable Asia ex-Japan Equity	Share "Privilege EUR - Distribution"	EUR	3.47	211 653
Sustainable Asia ex-Japan Equity	Share "Privilege Plus EUR - Distribution"	EUR	1.47	765 688
Sustainable Asian Cities Bond	Share "Classic - Distribution"	USD	6.36	152 293
Sustainable Asian Cities Bond	Share "Classic EUR - Distribution"	EUR	5.91	243 034
Sustainable Asian Cities Bond	Share "Classic MD - Distribution"	USD	0.29(1)	22 899
Sustainable Asian Cities Bond	Share "Classic MD - Distribution"	USD	0.39(4)	483 590
Sustainable Asian Cities Bond	Share "Classic RH AUD MD - Distribution"	AUD	0.28(1)	1 301
Sustainable Asian Cities Bond	Share "Classic RH AUD MD - Distribution"	AUD	0.34(4)	53 046
Sustainable Asian Cities Bond	Share "Classic RH CNH MD - Distribution"	CNH	5.42(4)	26 818
Sustainable Asian Cities Bond	Share "Classic RH HKD MD - Distribution"	HKD	0.67(4)	7 889
Sustainable Asian Cities Bond	Share "Classic RH SGD MD - Distribution"	SGD	0.29(1)	1 308
Sustainable Asian Cities Bond	Share "Classic RH SGD MD - Distribution"	SGD	0.31(4)	20 938
Sustainable Asian Cities Bond	Share "Privilege - Distribution"	USD	5.53	26 294
Sustainable Enhanced Bond 12M	Share "Classic - Distribution"	EUR	1.87	537 909
Sustainable Enhanced Bond 12M	Share "I - Distribution"	EUR	2.14	450 705
Sustainable Enhanced Bond 12M	Share "Privilege - Distribution"	EUR	1.90	869 478
Sustainable Enhanced Bond 12M	Share "X - Distribution"	EUR	21.29	22 566 485
Sustainable Euro Bond	Share "Classic - Distribution"	EUR	3.25	211 105
Sustainable Euro Bond	Share "IH GBP - Distribution"	GBP	2.91	110 567

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Notes to the financial statements at 31/12/2023

Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Euro Bond	Share "Privilege - Distribution"	EUR	3.20	48 870
Sustainable Euro Bond	Share "Privilege H GBP - Distribution"	GBP	2.89	328
Sustainable Euro Corporate Bond	Share "Classic - Distribution"	EUR	1.98	1 529 913
Sustainable Euro Corporate Bond	Share "Privilege - Distribution"	EUR	3.88	681 097
Sustainable Euro Corporate Bond	Share "X - Distribution"	EUR	3.74	9 276 928
Sustainable Euro Multi-Factor Corporate Bond	Share "Classic - Distribution"	EUR	3.74	93 569
Sustainable Europe Dividend	Share "Classic - Distribution"	EUR	1.37	141 611
Sustainable Europe Dividend	Share "Classic RH USD MD - Distribution"	USD	0.23(1)	1 948
Sustainable Europe Dividend	Share "Classic RH USD MD - Distribution"	USD	0.38(4)	34 993
Sustainable Europe Dividend	Share "N - Distribution"	EUR	2.86	4 168
Sustainable Europe Dividend	Share "Privilege - Distribution"	EUR	3.52	648 755
Sustainable Europe Multi-Factor Equity	Share "Classic - Distribution"	EUR	3.28	108 188
Sustainable Europe Multi-Factor Equity	Share "Privilege - Distribution"	EUR	3.31	6 031
Sustainable Europe Value	Share "Classic - Distribution"	EUR	4.14	146 501
Sustainable Europe Value	Share "I MD - Distribution"	EUR	0.33(8)	51 971
Sustainable Europe Value	Share "Privilege - Distribution"	EUR	4.32	1 770
Sustainable Global Corporate Bond	Share "B MD - Distribution"	USD	0.37(1)	52
Sustainable Global Corporate Bond	Share "B MD - Distribution"	USD	0.44(6)	2 421
Sustainable Global Corporate Bond	Share "B MD - Distribution"	USD	0.59(7)	56 676
Sustainable Global Corporate Bond	Share "Classic - Distribution"	USD	6.17	243 607
Sustainable Global Corporate Bond	Share "Classic H CNH MD - Distribution"	CNH	6.25(1)	271
Sustainable Global Corporate Bond	Share "Classic H CNH MD - Distribution"	CNH	4.18(6)	907
Sustainable Global Corporate Bond	Share "Classic H CNH MD - Distribution"	CNH	5.79(7)	1 438
Sustainable Global Corporate Bond	Share "Classic HKD MD - Distribution"	HKD	0.38(1)	0
Sustainable Global Corporate Bond	Share "Classic HKD MD - Distribution"	HKD	0.54(6)	5
Sustainable Global Corporate Bond	Share "Classic HKD MD - Distribution"	HKD	0.71(7)	6
Sustainable Global Corporate Bond	Share "Classic MD - Distribution"	USD	0.37(1)	1 046
Sustainable Global Corporate Bond	Share "Classic MD - Distribution"	USD	0.46(6)	8 715
Sustainable Global Corporate Bond	Share "Classic MD - Distribution"	USD	0.61(7)	113 323
Sustainable Global Corporate Bond	Share "NH EUR - Distribution"	EUR	4.90	44 957
Sustainable Global Corporate Bond	Share "Privilege - Distribution"	USD	5.78	332 562
Sustainable Global Corporate Bond	Share "X - Distribution"	USD	5.64	6 444 376
Sustainable Global Equity	Share "Classic - Distribution"	USD	2.12	546 740
Sustainable Global Equity	Share "Classic EUR - Distribution"	EUR	2.91	374 783
Sustainable Global Low Vol Equity	Share "B USD MD - Distribution"	USD	0.13(1)	1
Sustainable Global Low Vol Equity	Share "B USD MD - Distribution"	USD	0.24(4)	22
Sustainable Global Low Vol Equity	Share "Classic - Distribution"	EUR	1.88	616 638

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Notes to the financial statements at 31/12/2023

Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable Global Low Vol Equity	Share "Classic RH CNH MD - Distribution"	CNH	2.08(7)	133
Sustainable Global Low Vol Equity	Share "Classic RH CNH MD - Distribution"	CNH	3.33(9)	264
Sustainable Global Low Vol Equity	Share "Classic RH HKD MD - Distribution"	HKD	0.19(1)	2
Sustainable Global Low Vol Equity	Share "Classic RH HKD MD - Distribution"	HKD	0.45(2)	30
Sustainable Global Low Vol Equity	Share "Classic RH HKD MD - Distribution"	HKD	0.31(3)	20
Sustainable Global Low Vol Equity	Share "Classic RH USD MD - Distribution"	USD	0.17(1)	16
Sustainable Global Low Vol Equity	Share "Classic RH USD MD - Distribution"	USD	0.45(4)	458
Sustainable Global Low Vol Equity	Share "Classic USD - Distribution"	USD	8.06	14 747
Sustainable Global Low Vol Equity	Share "Classic USD MD - Distribution"	USD	0.17(1)	962
Sustainable Global Low Vol Equity	Share "Classic USD MD - Distribution"	USD	0.31(4)	17 544
Sustainable Global Multi-Factor Corporate Bond	Share "Classic - Distribution"	USD	4.97	50
Sustainable Global Multi-Factor Corporate Bond	Share "Privilege - Distribution"	USD	5.00	50
Sustainable Global Multi-Factor High Yield Bond	Share "Privilege - Distribution"	USD	9.74	1 174 726
Sustainable Multi-Asset Balanced	Share "Classic - Distribution"	EUR	3.28	1 060 146
Sustainable Multi-Asset Balanced	Share "Classic MD - Distribution"	EUR	0.29(1)	26 427
Sustainable Multi-Asset Balanced	Share "Classic MD - Distribution"	EUR	0.20(4)	176 508
Sustainable Multi-Asset Balanced	Share "Classic RH AUD MD - Distribution"	AUD	0.39(1)	150
Sustainable Multi-Asset Balanced	Share "Classic RH AUD MD - Distribution"	AUD	0.31(4)	1 259
Sustainable Multi-Asset Balanced	Share "Classic RH CAD MD - Distribution"	CAD	0.36(1)	149
Sustainable Multi-Asset Balanced	Share "Classic RH CAD MD - Distribution"	CAD	0.27(4)	1 222
Sustainable Multi-Asset Balanced	Share "Classic RH HKD MD - Distribution"	HKD	0.38(1)	27
Sustainable Multi-Asset Balanced	Share "Classic RH HKD MD - Distribution"	HKD	0.36(2)	152
Sustainable Multi-Asset Balanced	Share "Classic RH HKD MD - Distribution"	HKD	0.23(3)	82
Sustainable Multi-Asset Balanced	Share "Classic RH SGD MD - Distribution"	SGD	0.38(1)	161
Sustainable Multi-Asset Balanced	Share "Classic RH SGD MD - Distribution"	SGD	0.25(4)	1 153
Sustainable Multi-Asset Balanced	Share "Classic RH USD - Distribution"	USD	3.03	131 544
Sustainable Multi-Asset Balanced	Share "Classic RH USD MD - Distribution"	USD	0.38(1)	1 996
Sustainable Multi-Asset Balanced	Share "Classic RH USD MD - Distribution"	USD	0.39(4)	22 229
Sustainable Multi-Asset Balanced	Share "Classic Solidarity BE - Distribution"	EUR	2.76	4 029 861
Sustainable Multi-Asset Balanced	Share "Privilege - Distribution"	EUR	3.19	2 533 695
Sustainable US Multi-Factor Equity	Share "Classic - Distribution"	USD	2.07	226 891
Sustainable US Multi-Factor Equity	Share "Classic EUR - Distribution"	EUR	1.95	106 493
Sustainable US Multi-Factor Equity	Share "Privilege - Distribution"	USD	1.97	137 656
Sustainable US Value Multi-Factor Equity	Share "Classic - Distribution"	USD	3.04	84 220
Sustainable US Value Multi-Factor Equity	Share "Classic H EUR - Distribution"	EUR	2.64	30 998

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Notes to the financial statements at 31/12/2023

Sub-fund	Class	Currency	Dividend per share	Total amount in Sub-fund currency
Sustainable US Value Multi-Factor Equity	Share "N - Distribution"	USD	2.79	69
Sustainable US Value Multi-Factor Equity	Share "Privilege H EUR - Distribution"	EUR	2.82	106 819
Target Risk Balanced	Share "Classic RH USD MD - Distribution"	USD	0.48	859
Target Risk Balanced	Share "Classic RH USD MD - Distribution"	USD	0.21	3 452
Turkey Equity	Share "Classic - Distribution"	EUR	1.93	36 134
Turkey Equity	Share "Privilege - Distribution"	EUR	1.10	5 872
US Growth	Share "Classic - Distribution"	USD	0.62	200 393
US Growth	Share "Classic H EUR - Distribution"	EUR	2.08	13 344
US Growth	Share "Privilege - Distribution"	USD	1.43	11 416
US Growth	Share "Privilege H EUR - Distribution"	EUR	1.25	2 081
US High Yield Bond	Share "B MD - Distribution"	USD	0.46	5
US High Yield Bond	Share "B MD - Distribution"	USD	0.60	66
US High Yield Bond	Share "BH AUD MD - Distribution"	AUD	0.46	31
US High Yield Bond	Share "BH AUD MD - Distribution"	AUD	0.54	395
US High Yield Bond	Share "Classic - Distribution"	USD	6.77	68 050
US High Yield Bond	Share "Classic H AUD MD - Distribution"	AUD	0.35	5 894
US High Yield Bond	Share "Classic H AUD MD - Distribution"	AUD	0.43	73 857
US High Yield Bond	Share "Classic MD - Distribution"	USD	0.29	125 362
US High Yield Bond	Share "Classic MD - Distribution"	USD	0.39	1 742 559
US Mid Cap	Share "Classic - Distribution"	USD	3.23	68 253
US Small Cap	Share "Classic - Distribution"	USD	2.77	102 874
US Small Cap	Share "Classic EUR - Distribution"	EUR	2.60	40 393
US Small Cap	Share "Privilege - Distribution"	USD	2.41	104 214
USD Money Market	Share "Classic - Distribution"	USD	1.83	323 286
USD Short Duration Bond	Share "Classic - Distribution"	USD	4.25	426 504
USD Short Duration Bond	Share "Classic MD - Distribution"	USD	0.07(1)	4 526
USD Short Duration Bond	Share "Classic MD - Distribution"	USD	0.54(4)	1 421 016
USD Short Duration Bond	Share "Privilege - Distribution"	USD	4.42	61 946

(1) In January 2023

(2) From February to July 2023

(3) From August to December 2023

(4) From February to December 2023

(5) In April, July and October 2023

(6) From February to June 2023

(7) From July to December 2023

(8) From June 2023

(9) From January to June 2023

Note 9 - Share currencies

The net asset value per share is priced in the currency of the share class and not in the currency of the sub-fund in the section "Key figures relating to the last 3 years".

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Notes to the financial statements at 31/12/2023

Note 10 - Exchange rates

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 31 December 2023 were the following:

EUR 1 =	AUD 1.61890
EUR 1 =	BRL 5.36595
EUR 1 =	CAD 1.45660
EUR 1 =	CHF 0.92970
EUR 1 =	CNH 7.86580
EUR 1 =	CZK 24.68850
EUR 1 =	GBP 0.86655
EUR 1 =	HKD 8.62575
EUR 1 =	HUF 382.2150
EUR 1 =	JPY 155.73355
EUR 1 =	NOK 11.21850
EUR 1 =	SEK 11.13250
EUR 1 =	SGD 1.45715
EUR 1 =	USD 1.10465
EUR 1 =	ZAR 20.20130

Note 11 - Futures contracts

As at 31 December 2023, the following positions were outstanding:

Emerging Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	18	S	EURO-BOBL FUTURE	07/03/2024	2 371 728	(33 405)
EUR	34	S	EURO-BUND FUTURE	07/03/2024	5 153 723	(134 082)
EUR	3	S	EURO BUXL 30Y BONDS	07/03/2024	469 653	(31 880)
USD	95	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	12 691 406	858 601
USD	62	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	7 316 969	(356 500)
USD	92	P	US 10YR NOTE FUTURE (CBT)	19/03/2024	10 385 938	273 671
					Total:	576 405

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 359 747.

Emerging Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	17	S	EURO-BOBL FUTURE	07/03/2024	2 239 965	(31 549)
EUR	8	S	EURO-BUND FUTURE	07/03/2024	1 212 641	(31 549)
EUR	4	S	EURO BUXL 30Y BONDS	07/03/2024	626 204	(42 507)
USD	25	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	3 339 844	208 656
USD	33	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	3 894 516	(189 750)

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Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	219	P	US 10YR NOTE FUTURE (CBT)	19/03/2024	24 723 047	828 633
USD	99	P	US 5YR NOTE FUTURE (CBT)	28/03/2024	10 768 570	252 141
					Total:	994 075

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD (107 891).

Multi-Asset Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	9	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	1 307 453	37 780
EUR	2	S	EURO STOXX 50 - FUTURE	15/03/2024	100 369	806
USD	2	S	S&P 500 E-MINI FUTURE	15/03/2024	482 000	(15 975)
USD	3	P	MSCI DAILY TR NET BRAZIL USD	15/03/2024	192 048	13 524
USD	6	S	US 10YR NOTE FUTURE (CBT)	19/03/2024	677 344	(17 062)
GBP	9	P	FTSE 100 INDEX	15/03/2024	889 896	25 699
JPY	4	P	TOPIX INDX FUTURE	07/03/2024	671 301	4 511
JPY	12	S	10 YR MINI JGB FUTURE (SGX)	12/03/2024	1 247 241	(8 980)
					Total:	40 303

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 140 633.

Enhanced Bond 6M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 168	S	EURO-BOBL FUTURE	07/03/2024	139 319 040	(1 962 240)
EUR	182	S	EURO-BUND FUTURE	07/03/2024	24 974 040	(655 200)
EUR	4 837	P	EURO-SCHATZ FUTURE	07/03/2024	515 358 165	2 094 740
					Total:	(522 700)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 251 062.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	10	S	FTSE 250 INDEX	15/03/2024	507 294	(27 956)
					Total:	(27 956)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD (374 101).

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Notes to the financial statements at 31/12/2023

Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	26	P	EURO-BUND FUTURE	07/03/2024	3 567 720	1 450
EUR	12	P	EURO BUXL 30Y BONDS	07/03/2024	1 700 640	115 320
					Total:	116 770

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR (38 177).

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	44	P	EURO-BOBL FUTURE	07/03/2024	5 248 320	60 910
EUR	27	P	EURO-BUND FUTURE	07/03/2024	3 704 940	(2 320)
EUR	25	S	EURO BUXL 30Y BONDS	07/03/2024	3 543 000	20 480
EUR	100	P	EURO-SCHATZ FUTURE	07/03/2024	10 654 500	16 500
EUR	59	P	EURO-BTP FUTURE	07/03/2024	7 029 850	221 840
EUR	40	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	5 260 400	152 000
EUR	53	P	SHORT TERM EURO BTP FUTURES	07/03/2024	5 652 450	38 690
USD	68	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	8 223 759	(677 030)
USD	91	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	9 722 013	(473 679)
USD	338	P	US 2YR NOTE FUTURE (CBT)	28/03/2024	63 005 434	671 720
USD	163	P	US 5YR NOTE FUTURE (CBT)	28/03/2024	16 050 396	375 812
JPY	41	S	JPN 10Y BOND (TSE)	13/03/2024	38 624 368	(142 968)
AUD	177	P	AUST 10 YR BONDS FUTURE	15/03/2024	12 619 265	368 982
AUD	222	P	AUST 3 YR BONDS	15/03/2024	14 405 422	148 112
CAD	148	S	CAN 10YR BOND FUTURE	19/03/2024	12 617 493	(608 623)
CAD	309	S	CAN 2YR BOND	19/03/2024	21 977 482	(63 120)
					Total:	107 306

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 238 854.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 000	S	EURO-BOBL FUTURE	07/03/2024	119 280 000	(1 680 000)
EUR	299	P	EURO-BUND FUTURE	07/03/2024	41 028 780	571 410
EUR	50	P	EURO BUXL 30Y BONDS	07/03/2024	7 086 000	474 000
EUR	1 192	P	EURO-SCHATZ FUTURE	07/03/2024	127 001 640	584 080
					Total:	(50 510)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 367 897.

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	247	P	EURO STOXX 50 - FUTURE	15/03/2024	11 221 210	(74 488)
					Total:	(74 488)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 5 594 195.

Euro Flexible Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	143	S	EURO-BOBL FUTURE	07/03/2024	17 057 040	(240 240)
EUR	5	P	EURO-BUND FUTURE	07/03/2024	686 100	(4 100)
EUR	1 754	P	EURO-SCHATZ FUTURE	07/03/2024	186 879 930	623 585
EUR	627	S	EURO-BTP FUTURE	07/03/2024	74 707 050	(1 786 971)
EUR	136	S	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	17 885 360	(354 000)
EUR	836	P	SHORT TERM EURO BTP FUTURES	07/03/2024	89 159 400	347 360
USD	350	S	US 10YR NOTE FUTURE (CBT)	19/03/2024	35 768 541	(712 188)
USD	285	S	US 5YR NOTE FUTURE (CBT)	28/03/2024	28 063 577	(647 015)
JPY	529	S	10 YR MINI JGB FUTURE (SGX)	12/03/2024	49 773 713	(434 794)
					Total:	(3 208 363)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 7 468 629.

Euro Government Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	2 371	P	EURO-BOBL FUTURE	07/03/2024	282 812 880	3 533 811
EUR	723	S	EURO-BUND FUTURE	07/03/2024	99 210 060	(1 145 780)
EUR	458	S	EURO BUXL 30Y BONDS	07/03/2024	64 907 760	(3 344 700)
EUR	2 503	S	EURO-SCHATZ FUTURE	07/03/2024	266 682 135	(628 010)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	471	P	EURO-BTP FUTURE	07/03/2024	56 119 650	392 202
EUR	44	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	5 786 440	(15 610)
GBP	470	P	LONG GILT FUTURE (LIFFE)	26/03/2024	55 675 379	1 597 611
					Total:	389 524

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 5 547 865.

Euro Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	309	P	EURO-BOBL FUTURE	07/03/2024	36 857 520	478 949
EUR	34	S	EURO-BUND FUTURE	07/03/2024	4 665 480	(59 650)
EUR	56	S	EURO BUXL 30Y BONDS	07/03/2024	7 936 320	(461 120)
EUR	137	S	EURO-SCHATZ FUTURE	07/03/2024	14 596 665	(59 850)
JPY	17	S	JPN 10Y BOND (TSE)	13/03/2024	16 014 982	(157 127)
CAD	88	S	CAN 10YR BOND FUTURE	19/03/2024	7 502 293	(9 467)
CAD	445	P	CAN 2YR BOND	19/03/2024	31 650 419	262 440
					Total:	(5 825)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 846 525.

Euro Medium Term Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	339	P	EURO-BOBL FUTURE	07/03/2024	40 435 920	488 640
EUR	59	P	EURO-SCHATZ FUTURE	07/03/2024	6 286 155	29 145
EUR	13	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	1 709 630	24 180
					Total:	541 965

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR (79 312).

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Euro Short Term Corporate Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	482	S	EURO-BOBL FUTURE	07/03/2024	57 492 960	(809 760)
EUR	40	S	EURO BUXL 30Y BONDS	07/03/2024	5 668 800	(382 400)
EUR	950	P	EURO-SCHATZ FUTURE	07/03/2024	101 217 750	418 225
					Total:	(773 935)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 674 407.

Europe Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	50	P	STOXX 600 REAL ESTATE (SX86P)	15/03/2024	335 500	16 315
					Total:	16 315

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 9 133.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	91	P	EURO-BOBL FUTURE	07/03/2024	10 854 480	150 140
EUR	45	S	EURO-BUND FUTURE	07/03/2024	6 174 900	(77 190)
EUR	73	S	EURO BUXL 30Y BONDS	07/03/2024	10 345 560	13 120
EUR	64	P	EURO-SCHATZ FUTURE	07/03/2024	6 818 880	(320)
EUR	15	P	EURO-BTP FUTURE	07/03/2024	1 787 250	56 400
EUR	64	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	8 416 640	241 920
USD	127	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	15 359 079	(1 149 613)
USD	78	P	US LONG BOND FUTURE (CBT)	19/03/2024	8 821 912	613 939
USD	228	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	24 358 451	(1 177 494)
USD	30	P	US 10YR NOTE FUTURE (CBT)	19/03/2024	3 065 875	36 656
USD	1 002	P	US 2YR NOTE FUTURE (CBT)	28/03/2024	186 779 423	1 991 312
USD	603	P	US 5YR NOTE FUTURE (CBT)	28/03/2024	59 376 620	1 386 230
GBP	66	P	LONG GILT FUTURE (LIFFE)	26/03/2024	7 818 245	191 533
JPY	99	S	JPN 10Y BOND (TSE)	13/03/2024	93 263 719	(867 732)
AUD	512	P	AUST 10 YR BONDS FUTURE	15/03/2024	36 503 183	1 067 338
AUD	657	P	AUST 3 YR BONDS	15/03/2024	42 536 349	438 330

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
CAD	406	S	CAN 10YR BOND FUTURE	19/03/2024	34 612 852	(1 669 601)
CAD	823	S	CAN 2YR BOND	19/03/2024	58 535 494	(152 712)
					Total:	1 092 256

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 5 258 699.

Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	383	P	STOXX 600 REAL ESTATE (SX86P)	15/03/2024	2 838 874	138 076
USD	70	P	S&P 500 E-MINI FUTURE	15/03/2024	16 870 000	309 750
JPY	35	P	NIKKEI 225 (OSE)	07/03/2024	8 304 370	91 857
					Total:	539 683

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 567 920.

Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	45	S	EURO-BOBL FUTURE	07/03/2024	5 367 600	(75 600)
EUR	8	S	EURO-BUND FUTURE	07/03/2024	1 097 760	(13 480)
EUR	55	S	EURO BUXL 30Y BONDS	07/03/2024	7 794 600	50 760
EUR	46	S	EURO-SCHATZ FUTURE	07/03/2024	4 901 070	(23 230)
EUR	10	S	SHORT TERM EURO BTP FUTURES	07/03/2024	1 066 500	(7 300)
USD	91	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	11 005 324	(911 388)
USD	121	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	12 927 072	(490 426)
USD	140	S	US 10YR NOTE FUTURE (CBT)	19/03/2024	14 307 416	(397 897)
USD	191	P	US 2YR NOTE FUTURE (CBT)	28/03/2024	35 603 663	333 837
USD	85	S	US 5YR NOTE FUTURE (CBT)	28/03/2024	8 369 839	(117 217)
JPY	53	S	JPN 10Y BOND (TSE)	13/03/2024	49 929 062	(464 543)
AUD	218	P	AUST 10 YR BONDS FUTURE	15/03/2024	15 542 371	454 452
AUD	319	P	AUST 3 YR BONDS	15/03/2024	20 711 132	212 813
CAD	182	S	CAN 10YR BOND FUTURE	19/03/2024	15 516 106	(748 442)
CAD	443	S	CAN 2YR BOND	19/03/2024	31 508 170	(90 488)
					Total:	(2 288 149)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 6 148 700.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Global Inflation-Linked Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	281	P	EURO-BOBL FUTURE	07/03/2024	33 517 680	416 350
EUR	85	S	EURO-BUND FUTURE	07/03/2024	11 663 700	(148 630)
EUR	51	S	EURO BUXL 30Y BONDS	07/03/2024	7 227 720	(311 780)
EUR	127	S	EURO-SCHATZ FUTURE	07/03/2024	13 531 215	(52 685)
USD	91	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	11 005 324	(893 152)
USD	2	P	US LONG BOND FUTURE (CBT)	19/03/2024	226 203	18 190
USD	107	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	11 431 378	(513 407)
USD	112	P	US 10YR NOTE FUTURE (CBT)	19/03/2024	11 445 933	357 212
USD	61	S	US 2YR NOTE FUTURE (CBT)	28/03/2024	11 370 803	(125 110)
USD	315	P	US 5YR NOTE FUTURE (CBT)	28/03/2024	31 017 637	771 130
JPY	15	S	JPN 10Y BOND (TSE)	13/03/2024	14 130 866	(139 084)
CAD	79	S	CAN 10YR BOND FUTURE	19/03/2024	6 735 013	(8 492)
CAD	402	P	CAN 2YR BOND	19/03/2024	28 592 064	244 659
					Total:	(384 799)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 1 893 484.

Green Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	175	S	EURO-BOBL FUTURE	07/03/2024	20 874 000	(294 000)
					Total:	(294 000)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 576 743.

Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	481	P	EURO FX CURR FUTURE (CME)	18/03/2024	60 280 123	405 559
JPY	10	S	JPN 10Y BOND (TSE)	13/03/2024	9 420 578	(101 841)
					Total:	303 718

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 803 469.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Social Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	36	S	EURO-BUND FUTURE	07/03/2024	4 939 920	(105 790)
EUR	26	S	EURO BUXL 30Y BONDS	07/03/2024	3 684 720	(248 560)
					Total:	(354 350)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 658 619.

Sustainable Enhanced Bond 12M

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	812	S	EURO-BOBL FUTURE	07/03/2024	96 855 360	(1 364 160)
EUR	1 366	S	EURO-SCHATZ FUTURE	07/03/2024	145 540 470	(689 830)
					Total:	(2 053 990)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 4 496 697.

Sustainable Euro Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	143	S	EURO-BOBL FUTURE	07/03/2024	17 057 040	(105 900)
EUR	90	S	EURO-BUND FUTURE	07/03/2024	12 349 800	19 274
EUR	349	P	EURO-SCHATZ FUTURE	07/03/2024	37 184 205	171 994
					Total:	85 368

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 404 790.

Sustainable Euro Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	4	S	EURO BUXL 30Y BONDS	07/03/2024	566 880	(38 240)
EUR	30	S	EURO-BTP FUTURE	07/03/2024	3 574 500	(114 900)
EUR	20	S	SHORT TERM EURO BTP FUTURES	07/03/2024	2 133 000	(14 400)
					Total:	(167 540)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 345 328.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable Euro Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	60	S	EURO-BOBL FUTURE	07/03/2024	7 156 800	(51 150)
EUR	16	S	EURO-BUND FUTURE	07/03/2024	2 195 520	(42 080)
EUR	21	P	EURO BUXL 30Y BONDS	07/03/2024	2 976 120	127 200
EUR	157	P	EURO-SCHATZ FUTURE	07/03/2024	16 727 565	35 415
Total:						69 385

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR (14 694).

Sustainable Euro Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	55	P	EURO STOXX 50 - FUTURE	15/03/2024	2 498 650	(14 600)
Total:						(14 600)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 195 024.

Sustainable Europe Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	1 236	P	MSCI EUROPE NR	15/03/2024	38 495 220	268 474
Total:						268 474

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 332 376.

Sustainable Global Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	36	S	EURO-BOBL FUTURE	07/03/2024	4 743 456	(60 369)
EUR	34	P	EURO-BUND FUTURE	07/03/2024	5 153 723	134 834
EUR	1	P	EURO BUXL 30Y BONDS	07/03/2024	156 551	10 472
USD	19	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	2 538 281	210 789
USD	125	P	US LONG BOND FUTURE (CBT)	19/03/2024	15 617 188	1 152 000
USD	164	S	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	19 354 563	(942 999)
USD	160	S	US 10YR NOTE FUTURE (CBT)	19/03/2024	18 062 500	(347 500)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	121	P	US 2YR NOTE FUTURE (CBT)	28/03/2024	24 915 602	251 133
USD	75	S	US 5YR NOTE FUTURE (CBT)	28/03/2024	8 158 008	(188 086)
					Total:	220 274

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 387 832.

Sustainable Global Multi-Factor Corporate Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	17	S	EURO-BOBL FUTURE	07/03/2024	2 239 965	(18 370)
EUR	3	S	EURO-BUND FUTURE	07/03/2024	454 740	(8 683)
EUR	2	S	EURO-SCHATZ FUTURE	07/03/2024	235 390	(851)
USD	6	P	US LONG BOND FUTURE (CBT)	19/03/2024	749 625	56 813
USD	2	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	236 031	11 031
USD	20	S	US 10YR NOTE FUTURE (CBT)	19/03/2024	2 257 813	(77 187)
USD	1	P	US 2YR NOTE FUTURE (CBT)	28/03/2024	205 914	1 438
USD	1	P	US 5YR NOTE FUTURE (CBT)	28/03/2024	108 773	2 547
GBP	12	P	LONG GILT FUTURE (LIFFE)	26/03/2024	1 570 258	99 585
JPY	3	P	10 YR MINI JGB FUTURE (SGX)	12/03/2024	311 810	2 979
AUD	2	P	AUST 10 YR BONDS FUTURE	15/03/2024	153 244	4 688
CAD	15	P	CAN 10YR BOND FUTURE	19/03/2024	1 412 626	67 799
					Total:	141 789

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 24 427.

Sustainable Global Multi-Factor High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	2	P	EURO-BOBL FUTURE	07/03/2024	263 525	1 569
EUR	3	S	EURO-SCHATZ FUTURE	07/03/2024	353 085	(425)
USD	1	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	133 594	12 352
USD	3	P	ULTRA 10 YEAR US TREASURY NOTE FUTURES	19/03/2024	354 047	13 484
USD	7	P	US 2YR NOTE FUTURE (CBT)	28/03/2024	1 441 398	15 367
USD	18	S	US 5YR NOTE FUTURE (CBT)	28/03/2024	1 957 922	(45 142)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
GBP	1	P	LONG GILT FUTURE (LIFFE)	26/03/2024	130 855	8 299
CAD	1	P	CAN 10YR BOND FUTURE	19/03/2024	94 175	4 520
					Total:	10 024

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 13 105.

Sustainable Multi-Asset Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	101	S	EURO-BOBL FUTURE	07/03/2024	12 047 280	(169 680)
EUR	5	P	EURO-BUND FUTURE	07/03/2024	686 100	140
EUR	196	P	EURO BUXL 30Y BONDS	07/03/2024	27 777 120	1 881 600
EUR	44	P	EURO-SCHATZ FUTURE	07/03/2024	4 687 980	23 100
					Total:	1 735 160

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR (629 009).

Sustainable Multi-Asset Flexible

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
USD	200	P	EURO FX CURR FUTURE (CME)	18/03/2024	25 064 500	164 078
USD	47	P	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	5 684 068	525 527
JPY	6	S	JPN 10Y BOND (TSE)	13/03/2024	5 652 347	(61 130)
JPY	19	P	EURO/JAPANESE YEN FUTURES	18/03/2024	2 353 595	11 438
					Total:	639 913

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 212 437.

Sustainable US Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	759	P	S&P 500 E-MINI FUTURE	15/03/2024	182 919 000	5 675 025
					Total:	5 675 025

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 3 711 908.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable US Value Multi-Factor Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	415	P	S&P 500 E-MINI FUTURE	15/03/2024	100 015 000	3 028 488
					Total:	3 028 488

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 2 104 025.

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in EUR)	Net unrealised gain/(loss) (in EUR)
EUR	194	S	EURO-BOBL FUTURE	07/03/2024	23 140 320	(325 920)
EUR	131	P	EURO-BUND FUTURE	07/03/2024	17 975 820	457 190
EUR	159	P	EURO-BTP FUTURE	07/03/2024	18 944 850	599 430
EUR	140	P	EURO OAT FUTURE FRENCH GOVT BD 10YR 6%	07/03/2024	18 411 400	537 600
USD	931	P	EURO FX CURR FUTURE (CME)	18/03/2024	116 675 248	763 788
USD	470	P	US 10YR NOTE FUTURE (CBT)	19/03/2024	48 032 041	1 645 387
					Total:	3 677 475

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR (341 696).

USD Short Duration Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	16	S	EURO BUXL 30Y BONDS	07/03/2024	2 504 816	9 544
USD	49	S	ULTRA LONG TERM US TREASURY BOND FUTURE	19/03/2024	6 546 094	(555 664)
JPY	18	S	JPN 10Y BOND (TSE)	13/03/2024	18 731 594	(104 553)
AUD	106	P	AUST 10 YR BONDS FUTURE	15/03/2024	8 122 312	258 516
CAD	88	S	CAN 10YR BOND FUTURE	19/03/2024	8 287 406	(331 311)
					Total:	(723 468)

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 1 904 152.

Brokers for Futures contracts:

BNP Paribas Securities Services Luxembourg
 BNP Paribas, France
 Goldman Sachs London Derivatives
 Société Générale

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Note 12 - Forward foreign exchange contracts

As at 31 December 2023, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

Aqua

Currency	Purchase amount	Currency	Sale amount
CAD	491 600	AUD	1 289 400
CHF	1 175 900	CAD	1 371 300
CNH	6 522 580	CHF	3 344 300
CZK	5 111 048 560	CNH	3 432 760
DKK	2 837 100	CZK	2 527 205 780
EUR	204 897 157	DKK	7 990 400
GBP	2 167 500	EUR	340 427 748
HKD	20 270	GBP	6 167 100
JPY	112 114 000	HKD	10 030
SEK	4 976 300	JPY	302 814 400
SGD	17 780 800	KRW	580 126 500
USD	123 089 210	SEK	14 258 300
		SGD	9 119 230
		USD	84 693 660
		Net unrealised loss (in EUR)	(1 633 858)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

China Equity

Currency	Purchase amount	Currency	Sale amount
CNY	292 400	CNY	6 820 400
EUR	5 344 025	EUR	1 233 671
HKD	1 830 200	HKD	17 579 500
SGD	29 567 480	SGD	15 165 200
USD	12 491 724	TWD	4 231 900
		USD	24 671 341
		Net unrealised gain (in USD)	221 292

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Climate Impact

Currency	Purchase amount	Currency	Sale amount
AUD	2 271 800	AUD	3 311 170
CHF	303 990	CAD	2 426 600
CNH	1 098 220	CHF	147 410
EUR	52 473 076	CNH	528 410
GBP	11 092 180	DKK	18 854 000
HKD	19 120	EUR	366 857
SGD	3 454 090	GBP	9 869 280
USD	9 703 417	HKD	8 593 030
		JPY	402 180 700
		NOK	4 767 500
		SEK	7 269 200
		SGD	1 766 810
		TWD	58 722 300
		USD	56 962 735
		Net unrealised gain (in EUR)	937 663

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Consumer Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	26 801 932	CAD	703 700
SGD	17 610	EUR	569 358
USD	612 400	GBP	239 600
		HKD	2 925 000
		JPY	359 396 100
		SGD	8 710
		USD	25 255 500
Net unrealised gain (in EUR)			536 471

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Disruptive Technology

Currency	Purchase amount	Currency	Sale amount
EUR	449 297 262	DKK	34 034 500
USD	94 723 450	EUR	87 945 111
		JPY	765 211 700
		USD	475 151 150
Net unrealised gain (in EUR)			7 738 828

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Ecosystem Restoration

Currency	Purchase amount	Currency	Sale amount
CNH	72 790	CAD	6 772 000
CZK	14 451 650	CNH	34 740
DKK	13 871 000	CNY	8 544 000
EUR	83 869 536	CZK	6 730 680
GBP	7 050	DKK	37 086 000
JPY	53 614 502	EUR	20 972 766
MXN	24 220 000	GBP	8 740
SEK	3 798 000	INR	131 236 000
SGD	6 970	JPY	576 116 639
USD	17 839 000	MXN	53 067 000
		NOK	12 820 000
		SEK	3 800 000
		SGD	3 300
		USD	68 305 716
Net unrealised gain (in EUR)			1 241 751

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Emerging Bond

Currency	Purchase amount	Currency	Sale amount
AUD	1 339 390	AUD	660 260
EUR	494 945 660	EUR	256 175 590
USD	280 054 688	USD	542 264 136
Net unrealised gain (in USD)			2 409 111

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Emerging Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	4 818 860	AUD	2 355 630
BRL	65 253 465	BRL	59 611 867
CLP	1 715 948 000	CLP	1 156 746 979
CNH	832 340	CNH	411 450
COP	4 826 337 000	CZK	12 575 000
CZK	52 583 322	EGP	112 382 379
EGP	43 080 000	EUR	39 942 159
EUR	65 175 589	HKD	15 382 590

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Purchase amount	Currency	Sale amount
HKD	31 133 820	HUF	237 680 000
HUF	770 233 476	IDR	73 048 757 000
IDR	122 941 903 721	KRW	1 700 000 000
INR	159 575 000	MXN	102 943 204
KRW	3 450 000 000	PEN	14 565 000
MXN	184 299 000	PLN	7 644 554
PEN	14 565 000	RON	30 322 468
PLN	14 574 425	RUB	168 044 000
RON	31 815 337	SGD	91 250
SGD	184 840	THB	45 014 000
THB	194 979 500	TRY	21 882 000
TRY	21 851 244	USD	146 414 084
USD	95 910 823	ZAR	86 571 690
ZAR	73 302 155		
Net unrealised gain (in USD)			779 541

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Energy Transition

Currency	Purchase amount	Currency	Sale amount
AUD	27 567 000	AUD	46 820 000
CHF	17 702 000	BRL	61 040 000
CNH	143 850 210	CAD	38 677 000
DKK	363 825 000	CHF	42 160 000
EUR	2 203 525 218	CNH	463 338 490
GBP	17 720	DKK	633 231 000
HKD	149 478 110	EUR	1 015 125 356
INR	4 551 601 000	GBP	192 210
SGD	18 108 930	HKD	493 521 180
USD	894 250 933	INR	5 338 667 000
		KRW	12 436 186 000
		NOK	277 391 000
		SEK	32 416 000
		SGD	8 730 990
		USD	1 923 043 896
Net unrealised gain (in EUR)			26 353 216

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Purchase amount	Currency	Sale amount
CZK	147 103 280	CZK	70 417 260
EUR	15 359 840	EUR	7 350 420
SGD	9 460	SGD	4 520
USD	11 176 736	USD	23 399 623
Net unrealised gain (in USD)			68 564

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Euro Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	36 868 949	AUD	35 331 991
BRL	13 916 000	BRL	2 318 000
CAD	14 307 630	CAD	11 235 672
CHF	3 372 904	CHF	8 833 310
CNY	17 034 695	CNY	23 890 222
COP	5 873 331 000	COP	1 919 656 000
CZK	1 104 000	CZK	3 433 000
EUR	92 633 076	EUR	49 478 082
GBP	9 675 872	GBP	19 301 268

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Purchase amount	Currency	Sale amount
HUF	823 971 914	HUF	491 485 517
JPY	6 194 290 068	JPY	4 429 511 872
KRW	4 425 013 000	KRW	4 410 164 000
MXN	209 378 116	MXN	186 040 590
MYR	8 866 000	MYR	8 765 000
NOK	72 355 580	NOK	72 110 959
NZD	5 399 585	NZD	5 079 448
PEN	6 833 000	PEN	15 719 000
RON	7 499 000	PLN	270 000
SEK	60 977 695	RON	19 332 000
THB	66 891 000	SEK	60 850 610
TWD	105 023 000	THB	66 710 000
USD	64 200 616	TWD	104 542 000
ZAR	75 260 073	USD	103 995 625
		ZAR	140 105 000
		Net unrealised gain (in EUR)	1 286 696

As at 31 December 2023, the latest maturity of all outstanding contracts is 30 January 2024.

Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CZK	261 245 800	CZK	129 670 590
EUR	5 296 069	EUR	10 687 891
		Net unrealised loss (in EUR)	(76 969)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Euro Equity

Currency	Purchase amount	Currency	Sale amount
CZK	119 810 950	CZK	1 363 531
EUR	67 500	EUR	5 271 500
USD	512 041	USD	132 447
		Net unrealised loss (in EUR)	(69 119)

As at 31 December 2023, the latest maturity of all outstanding contracts is 18 January 2024.

Euro High Yield Bond

Currency	Purchase amount	Currency	Sale amount
EUR	108 816 847	EUR	3 444 691
USD	3 731 100	GBP	85 262 000
		USD	11 222 940
		Net unrealised gain (in EUR)	263 613

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Euro High Yield Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
CHF	1 788 000	CHF	1 789 000
EUR	84 049 204	EUR	19 103 187
GBP	358 000	GBP	39 281 000
USD	18 346 490	USD	39 612 690
		Net unrealised gain (in EUR)	813 365

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Euro Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
EUR	5 365 511	AUD	1 619 762
		CAD	656 000
		GBP	3 149 000
		USD	309 000
		Net unrealised gain (in EUR)	5 852

As at 31 December 2023, the latest maturity of all outstanding contracts is 31 January 2024.

Europe Convertible

Currency	Purchase amount	Currency	Sale amount
EUR	9 462 489	CHF	727 000
SEK	5 634 000	EUR	2 423 350
USD	2 066 000	GBP	2 270 000
		SEK	5 634 000
		USD	5 947 000
		Net unrealised gain (in EUR)	127 831

As at 31 December 2023, the latest maturity of all outstanding contracts is 18 January 2024.

Europe Growth

Currency	Purchase amount	Currency	Sale amount
EUR	1 420 350	EUR	2 849 201
SGD	1 146 620	SGD	571 390
USD	2 254 820	USD	1 122 320
		Net unrealised loss (in EUR)	(10 415)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Europe Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	3 538 686	EUR	6 824 501
SGD	329 610	SGD	222 900
USD	7 216 000	USD	3 700 300
		Net unrealised loss (in EUR)	(34 660)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Flexible Global Credit

Currency	Purchase amount	Currency	Sale amount
EUR	6 679 405	EUR	373 098
JPY	58 350 716	USD	7 340 000
		Net unrealised gain (in EUR)	38 383

As at 31 December 2023, the latest maturity of all outstanding contracts is 15 January 2024.

Global Bond Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	85 864 785	AUD	86 662 200
BRL	28 267 000	BRL	5 079 600
CAD	35 982 520	CAD	40 422 102
CHF	7 056 506	CHF	20 337 251
CNH	86 779 893	CLP	130 984 083
COP	11 833 705 000	CNH	344 453 514
EUR	426 147 234	COP	5 040 420 168
GBP	27 779 077	CZK	23 447 000
HUF	1 704 861 874	EUR	164 093 104
IDR	3 179 808 000	GBP	46 259 361
JPY	13 699 350 110	HUF	1 122 194 560
KRW	9 071 164 000	IDR	27 841 526 960
MXN	532 941 369	ILS	1 430 000
MYR	17 942 000	JPY	13 281 997 797

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Purchase amount	Currency	Sale amount
NOK	149 726 055	KRW	15 348 533 000
NZD	14 153 803	MXN	508 276 484
PEN	24 353 000	MYR	17 935 000
RON	20 510 000	NOK	149 854 163
SEK	130 144 961	NZD	14 781 245
SGD	116 000	PEN	49 006 000
THB	142 429 000	PLN	4 729 000
TWD	210 888 000	RON	55 695 430
USD	230 174 090	SEK	137 867 618
ZAR	150 055 228	SGD	1 173 000
		THB	180 818 000
		TWD	213 030 000
		USD	407 948 611
		ZAR	341 657 000
		Net unrealised gain (in EUR)	6 981 243

As at 31 December 2023, the latest maturity of all outstanding contracts is 31 January 2024.

Global Convertible

Currency	Purchase amount	Currency	Sale amount
CZK	453 099 570	CHF	1 757 438
EUR	719 099 979	CZK	223 007 980
GBP	1 300 000	EUR	444 218 634
NOK	4 073 530	GBP	2 801 792
PLN	281 560	HKD	25 508 183
USD	529 640 681	JPY	3 387 220 145
		NOK	1 936 810
		PLN	138 370
		SGD	5 194 077
		USD	809 279 778
		Net unrealised loss (in USD)	(152 224)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Global Enhanced Bond 36M

Currency	Purchase amount	Currency	Sale amount
AUD	37 554 123	AUD	37 630 727
BRL	10 769 000	BRL	1 788 000
CAD	14 637 101	CAD	12 547 720
CHF	2 686 028	CHF	9 273 902
CNY	13 033 463	CNY	18 637 057
COP	4 620 173 000	COP	1 496 118 000
CZK	265 687 190	CZK	130 857 830
EUR	139 449 429	EUR	62 147 177
GBP	10 493 517	GBP	22 345 198
HUF	663 586 326	HUF	382 528 346
JPY	6 042 748 614	JPY	4 852 143 373
KRW	3 412 328 000	KRW	3 388 437 000
MXN	108 378 922	MXN	171 200 291
MYR	6 914 000	MYR	6 773 000
NOK	58 247 978	NOK	58 306 676
NZD	6 185 062	NZD	6 467 727
PEN	5 131 000	PEN	17 316 000
RON	7 572 000	RON	20 056 000
SEK	48 927 240	SEK	50 069 332
THB	51 709 000	THB	51 030 000
TWD	86 731 000	TWD	84 237 000

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Purchase amount	Currency	Sale amount
USD	57 738 853	USD	121 949 905
ZAR	57 953 040	ZAR	149 013 000
Net unrealised gain (in EUR)			1 951 977

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Global Environment

Currency	Purchase amount	Currency	Sale amount
CNH	1 589 450	CNH	873 320
EUR	82 782 931	DKK	40 352 400
HKD	19 090	EUR	152 154 633
JPY	43 037 168 991	GBP	18 363 600
SGD	47 337 630	HKD	9 360
USD	75 022 260	JPY	2 153 588 896
		SGD	24 122 490
		TWD	408 593 400
		USD	260 145 060
Net unrealised gain (in EUR)			3 589 878

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Global High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	4 830 260	AUD	2 381 460
CZK	452 779 990	CZK	223 660 680
EUR	93 773 706	EUR	51 934 508
GBP	268 000	GBP	4 043 000
USD	32 752 130	USD	84 129 200
Net unrealised gain (in EUR)			1 772 431

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Global Inflation-Linked Bond

Currency	Purchase amount	Currency	Sale amount
AUD	16 503 768	AUD	25 786 926
CAD	7 464 787	CAD	17 385 725
CHF	2 384 462	CHF	3 554 858
EUR	833 795 519	DKK	3 460 971
GBP	5 556 756	EUR	815 905 786
HUF	587 361 818	GBP	109 602 490
JPY	1 594 242 400	HUF	356 531 555
MXN	34 912 613	JPY	2 177 607 943
NOK	14 605 000	MXN	17 834 643
NZD	2 000	NOK	14 605 000
SEK	28 803 102	NZD	3 511 435
SGD	1 144 541 070	SEK	56 365 531
USD	175 213 312	SGD	570 502 630
		USD	467 946 783
Net unrealised gain (in EUR)			6 111 965

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Green Bond

Currency	Purchase amount	Currency	Sale amount
AUD	4 946 150	AUD	28 752 930
CAD	23 357 000	CAD	84 287 000
EUR	398 510 536	DKK	42 831 000
SEK	93 016 000	EUR	27 005 959
		GBP	88 580 000

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Purchase amount	Currency	Sale amount
		SEK	185 820 000
		USD	212 140 000
		Net unrealised gain (in EUR)	6 854 902

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Green Tigers

Currency	Purchase amount	Currency	Sale amount
AUD	646 700	AUD	5 325 700
CNH	7 657 210	CNH	3 957 830
EUR	33 559 268	CNY	20 481 800
GBP	805 410	EUR	4 598 042
HKD	4 765 900	GBP	397 090
INR	27 279 500	HKD	37 202 500
JPY	130 975 700	INR	292 449 900
KRW	435 372 300	JPY	1 026 133 300
SGD	2 045 430	KRW	3 850 897 300
TWD	34 654 000	SGD	1 545 020
USD	3 123 787	THB	15 798 500
		TWD	237 805 500
		USD	6 650 209
		Net unrealised gain (in USD)	359 890

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Health Care Innovators

Currency	Purchase amount	Currency	Sale amount
EUR	97 101 017	CHF	2 643 000
USD	1 087 800	DKK	30 758 800
		EUR	989 855
		GBP	5 636 500
		JPY	310 602 000
		USD	88 233 200
		Net unrealised gain (in EUR)	1 810 029

As at 31 December 2023, the latest maturity of all outstanding contracts is 18 January 2024.

Inclusive Growth

Currency	Purchase amount	Currency	Sale amount
CNH	211 540	CAD	343 300
EUR	12 427 674	CHF	468 800
SGD	30 060	CNH	105 020
USD	254 100	EUR	278 600
		GBP	968 800
		JPY	33 453 300
		SGD	14 920
		USD	11 152 900
		Net unrealised gain (in EUR)	241 369

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Japan Equity

Currency	Purchase amount	Currency	Sale amount
EUR	176 050 640	EUR	94 265 870
JPY	14 720 341 829	JPY	28 020 160 177
USD	2 555 910	USD	1 282 980
		Net unrealised loss (in JPY)	(441 033 185)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Japan Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	181 494 220	EUR	91 584 060
JPY	17 269 455 443	JPY	34 713 710 415
USD	43 199 100	USD	22 350 910
Net unrealised loss (in JPY)			(582 178 269)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Local Emerging Bond

Currency	Purchase amount	Currency	Sale amount
BRL	51 024 149	BRL	48 833 286
CLP	1 718 359 980	CLP	882 264 645
CNH	3 318 250	COP	2 468 408 000
CZK	50 157 000	EGP	82 656 590
EGP	66 950 000	EUR	39 516 830
EUR	75 861 921	HUF	183 770 000
HUF	778 692 369	IDR	48 986 840 000
IDR	85 748 786 000	KRW	1 250 000 000
INR	142 910 000	MXN	61 505 432
KRW	2 600 000 000	PEN	12 985 000
MXN	153 357 500	PLN	1 963 982
PEN	12 961 000	RON	20 753 855
PLN	10 430 342	RUB	20 798 000
RON	27 169 288	THB	19 172 000
THB	166 297 750	USD	136 776 790
TRY	735 000	ZAR	73 742 653
USD	77 153 960		
ZAR	34 049 796		
Net unrealised gain (in USD)			1 377 642

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Multi-Asset Opportunities

Currency	Purchase amount	Currency	Sale amount
AUD	1 117 280	AUD	551 530
CNH	23 070 080	CNH	11 397 800
EUR	1 084 270	EUR	545 490
SGD	1 129 180	SGD	556 950
USD	2 984 581	USD	6 019 820
Net unrealised gain (in USD)			24 735

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Multi-Asset Thematic

Currency	Purchase amount	Currency	Sale amount
AUD	6 312 540	AUD	3 348 590
CAD	945 740	CAD	464 300
CNH	2 048 890	CNH	1 005 750
CZK	24 563 460	CZK	11 940 800
EUR	22 409 680	EUR	26 029 424
HKD	11 521 680	GBP	8 096 000
SGD	5 053 490	HKD	5 653 380
USD	16 908 260	SGD	2 481 050
		USD	8 341 320
Net unrealised gain (in EUR)			47 982

As at 31 December 2023, the latest maturity of all outstanding contracts is 27 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Nordic Small Cap

Currency	Purchase amount	Currency	Sale amount
CZK	30 745 720	CZK	15 214 260
DKK	59 392 000	DKK	101 361 200
EUR	30 590 409	EUR	28 377 753
NOK	378 735 485	NOK	146 935 000
SEK	149 033 000	SEK	336 231 300
Net unrealised gain (in EUR)			1 050 433

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

RMB Bond

Currency	Purchase amount	Currency	Sale amount
AUD	29 736	CNY	19 137 600
EUR	881 541	EUR	380 720
HKD	27 290	USD	831 281
SGD	29 233		
USD	2 929 201		
Net unrealised loss (in USD)			(4 770)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Russia Equity (NAV suspended)

Currency	Purchase amount	Currency	Sale amount
EUR	1 119 389	EUR	2 216 146
ZAR	45 538 120	ZAR	22 769 060
Net unrealised gain (in EUR)			25 047

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

SMaRT Food

Currency	Purchase amount	Currency	Sale amount
CHF	83 935 640	AUD	808 100
EUR	151 290 009	CAD	846 000
GBP	40 168 870	CHF	43 446 700
USD	148 571 941	DKK	3 390 900
		EUR	269 945 320
		GBP	20 203 730
		HKD	1 943 200
		INR	56 797 600
		JPY	65 801 000
		NOK	18 888 300
		PHP	24 384 600
		USD	85 045 900
Net unrealised gain (in EUR)			542 495

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Social Bond

Currency	Purchase amount	Currency	Sale amount
CHF	6 257 720	CHF	3 098 300
EUR	11 740 361	EUR	6 699 279
USD	125 780	USD	9 042 490
Net unrealised gain (in EUR)			381 506

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable Asia ex-Japan Equity

Currency	Purchase amount	Currency	Sale amount
AUD	72 730	AUD	36 380
EUR	1 709 100	EUR	855 070
SGD	75 930	SGD	37 980
USD	987 645	USD	1 976 155
Net unrealised gain (in USD)			9 944

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Asian Cities Bond

Currency	Purchase amount	Currency	Sale amount
AUD	3 444 700	AUD	1 719 850
CNH	11 705 180	CNH	5 847 310
EUR	152 890	EUR	79 250
HKD	2 462 670	HKD	1 229 830
SGD	1 187 200	SGD	592 630
USD	2 666 264	USD	5 315 839
Net unrealised gain (in USD)			44 087

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Enhanced Bond 12M

Currency	Purchase amount	Currency	Sale amount
CHF	59 230	CHF	29 570
EUR	59 943	EUR	119 999
USD	63 110	USD	31 480
Net unrealised gain (in EUR)			512

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Euro Bond

Currency	Purchase amount	Currency	Sale amount
EUR	11 523 124	EUR	23 244 597
GBP	11 913 650	GBP	5 898 980
USD	10 345 090	USD	5 121 840
Net unrealised loss (in EUR)			(68 238)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Euro Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	249 060	CHF	137 330
EUR	6 565 238	EUR	262 011
		USD	6 847 000
Net unrealised gain (in EUR)			230 153

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Euro Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CZK	87 811 700	CZK	42 469 110
EUR	1 734 544	EUR	3 591 245
Net unrealised loss (in EUR)			(25 132)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Europe Dividend

Currency	Purchase amount	Currency	Sale amount
EUR	682 811	EUR	1 365 429
USD	1 493 430	USD	746 220
Net unrealised loss (in EUR)			(7 197)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable Europe Value

Currency	Purchase amount	Currency	Sale amount
EUR	23 136 880	EUR	101 638 612
GBP	88 400 000	GBP	19 900 000
Net unrealised gain (in EUR)			371 294

As at 31 December 2023, the latest maturity of all outstanding contracts is 5 March 2024.

Sustainable Global Corporate Bond

Currency	Purchase amount	Currency	Sale amount
CHF	50 860	CHF	24 920
CNH	539 460	CNH	265 040
EUR	275 569 239	EUR	309 846 994
NOK	59 260	NOK	29 010
USD	334 304 621	USD	301 658 385
Net unrealised loss (in USD)			(5 056 689)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Global Equity

Currency	Purchase amount	Currency	Sale amount
NOK	187 311 377	EUR	1 449 200
USD	490 167	GBP	982 300
		HKD	2 091 500
		INR	12 292 600
		JPY	180 112 900
		KRW	184 485 100
		NOK	5 116 364
		SGD	290 500
		TWD	5 374 900
		USD	12 286 275
Net unrealised gain (in USD)			1 062 026

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Global Low Vol Equity

Currency	Purchase amount	Currency	Sale amount
AUD	421 400	AUD	2 389 000
CHF	337 800	CAD	6 695 100
CNH	205 300	CHF	1 411 600
CZK	20 406 876	CNH	101 670
EUR	21 726 876	CZK	703 629
HKD	39 750	EUR	993 923
USD	392 190	GBP	1 056 300
		HKD	19 680
		JPY	536 634 200
		SGD	721 100
		USD	10 576 727
Net unrealised gain (in EUR)			200 974

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Global Multi-Factor Corporate Bond

Currency	Purchase amount	Currency	Sale amount
EUR	75 362 350	CAD	103 000
USD	59 745 591	EUR	54 416 070
		GBP	109 000
		USD	82 284 283
Net unrealised gain (in USD)			422 401

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable Global Multi-Factor High Yield Bond

Currency	Purchase amount	Currency	Sale amount
CZK	809 210	CZK	384 760
USD	5 265 754	EUR	4 751 000
		GBP	37 000
		USD	36 220
Net unrealised loss (in USD)			(53 151)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Multi-Asset Balanced

Currency	Purchase amount	Currency	Sale amount
AUD	108 290	AUD	53 330
CAD	109 430	CAD	53 860
EUR	16 974 037	EUR	21 411 602
HKD	106 680	HKD	52 500
SGD	229 850	SGD	164 520
USD	23 080 810	USD	18 268 340
Net unrealised gain (in EUR)			27 896

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable Multi-Asset Flexible

Currency	Purchase amount	Currency	Sale amount
EUR	4 336 123	BRL	2 806 400
USD	8 004 900	EUR	7 392 439
		GBP	1 168 400
		HKD	2 768 300
		IDR	10 228 182 500
		KRW	852 375 200
		TWD	3 638 700
		USD	871 500
Net unrealised loss (in EUR)			(102 435)

As at 31 December 2023, the latest maturity of all outstanding contracts is 18 January 2024.

Sustainable US Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
EUR	166 457 910	EUR	83 214 620
USD	90 986 799	USD	182 130 204
Net unrealised gain (in USD)			948 487

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Sustainable US Value Multi-Factor Equity

Currency	Purchase amount	Currency	Sale amount
CZK	3 290 860	CZK	1 620 180
EUR	67 704 990	EUR	33 505 800
USD	36 707 574	USD	74 226 410
Net unrealised gain (in USD)			390 317

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Target Risk Balanced

Currency	Purchase amount	Currency	Sale amount
BRL	11 193 680	BRL	5 535 190
EUR	1 463 555	EUR	2 943 795
USD	952 690	USD	468 530
Net unrealised gain (in EUR)			3 594

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

US Growth

Currency	Purchase amount	Currency	Sale amount
CZK	846 888 482	CZK	11 462 128
EUR	134 072 312	EUR	2 256 088
USD	2 993 300	GBP	1 584 300
		USD	180 384 900
		Net unrealised gain (in USD)	3 668 255

As at 31 December 2023, the latest maturity of all outstanding contracts is 18 January 2024.

US High Yield Bond

Currency	Purchase amount	Currency	Sale amount
AUD	2 761 380	AUD	1 365 350
EUR	5 604 970	EUR	3 083 830
USD	4 289 015	USD	7 975 540
		Net unrealised gain (in USD)	56 269

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

US Mid Cap

Currency	Purchase amount	Currency	Sale amount
EUR	13 464 880	EUR	6 635 820
SGD	118 410	SGD	57 670
USD	7 291 203	USD	14 817 546
		Net unrealised gain (in USD)	74 747

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

US Small Cap

Currency	Purchase amount	Currency	Sale amount
EUR	140 463 890	EUR	62 434 610
SGD	439 930	SGD	209 070
USD	68 374 512	USD	154 058 545
		Net unrealised gain (in USD)	814 816

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

USD Short Duration Bond

Currency	Purchase amount	Currency	Sale amount
CAD	2 380 000	AUD	370 000
EUR	50 556 240	CAD	2 674 000
GBP	3 690 000	EUR	26 057 310
JPY	406 878 000	GBP	12 721 000
NZD	5 800 000	JPY	422 000 000
USD	52 898 997	NZD	5 990 000
		USD	67 919 598
		Net unrealised loss (in USD)	(133 962)

As at 31 December 2023, the latest maturity of all outstanding contracts is 7 February 2024.

Counterparties to Forward foreign exchange contracts:

Bank of America Securities Europe
 Barclays Bank Ireland Plc
 BNP Paribas Paris
 BNP Paribas Securities Services Luxembourg
 Citigroup Global Market
 Goldman Sachs International
 Goldman Sachs International London
 HSBC France
 JP Morgan
 JP Morgan Chase Bank
 Morgan Stanley Bank AG
 Morgan Stanley Europe

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Bank of America Securities Europe
 Royal Bank of Canada
 Société Générale
 State Street Boston FX

Note 13 - Swaps

Credit Default Swaps

The Company has entered into credit default swaps agreements whereby it exchanges fixed income for income linked to changes in credit events, whether with respect to an index or a bond (see details in the tables below), and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the amount of the unrealised capital gain is stated under "Net Unrealised gain on financial instruments" in the Statement of net assets, and the amount of net unrealised capital loss is given under "Net Unrealised loss on financial instruments" in the Statement of net assets.

Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
22 000 000	USD	20/06/2028	1.000%	REP OF KOREA 2.75% 17-19/01/2027
1 800 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
3 000 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
6 000 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
13 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
20 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
25 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
1 200 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
4 200 000	USD	20/12/2026	TURKEY REP OF 11.875% 00-15/01/2030	1.000%
4 200 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
2 100 000	USD	20/06/2027	1.000%	TURKEY REP OF 11.875% 00-15/01/2030
2 100 000	USD	20/06/2027	1.000%	TURKEY REP OF 11.875% 00-15/01/2030
4 500 000	USD	20/06/2027	ARAB REP EGYPT 4.55% 19-20/11/2023	1.000%
8 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI S38 5Y CORP 20/12/2027
8 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI S38 5Y CORP 20/12/2027
10 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
25 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
8 400 000	USD	20/12/2027	1.000%	UNITED MEXICAN 4.15% 17-28/03/2027
16 000 000	USD	20/12/2028	1.000%	UNITED MEXICAN 4.15% 17-28/03/2027
			Net unrealised loss (in USD)	(13 153 444)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Emerging Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 600 000	USD	20/12/2024	REPSOU CDS USD SR 5Y D14 20/12/2024	1.000%
15 000 000	USD	20/06/2028	1.000%	REP OF KOREA 2.75% 17-19/01/2027
900 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
1 400 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
2 800 000	USD	20/12/2026	TURKEY REP OF 11.875% 00- 15/01/2030	1.000%
2 800 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
4 000 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
4 500 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
15 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
18 000 000	USD	20/12/2026	1.000%	CHINA (PEOPLES) 7.5% 97-20/06/2023
2 300 000	USD	20/12/2026	ARGENTINA 1% 20-20/12/2026	5.000%
1 400 000	USD	20/06/2027	1.000%	TURKEY REP OF 11.875% 00- 15/01/2030
1 400 000	USD	20/06/2027	1.000%	TURKEY REP OF 11.875% 00- 15/01/2030
3 000 000	USD	20/06/2027	ARAB REP EGYPT 4.55% 19- 20/11/2023	1.000%
5 000 000	EUR	20/12/2027	5.000%	ITRX XOVER CDSI S38 5Y CORP 20/12/2027
5 600 000	USD	20/12/2027	1.000%	UNITED MEXICAN 4.15% 17- 28/03/2027
15 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
8 000 000	USD	20/12/2027	1.000%	CDX EM CDSI S38 5Y PRC CORP 20/12/2027
10 000 000	USD	20/12/2028	1.000%	UNITED MEXICAN 4.15% 17- 28/03/2027
			Net unrealised loss (in USD)	(8 461 918)

Multi-Asset Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 200 000	EUR	20/12/2028	ITRX EUR CDSI S40 5Y CORP 20/12/2028	1.000%
			Net unrealised gain (in USD)	47 188

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
168 000 000	EUR	20/12/2028	1.000%	ITRX EUR CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(3 213 802)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 800 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(763 507)

Euro Flexible Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 000 000	EUR	20/12/2028	1.000%	ITRX EUR CDSI S40 5Y CORP 20/12/2028
10 000 000	EUR	20/12/2028	1.000%	SNRFIN CDSI S40 5Y Corp 20/12/2028
41 600 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(3 486 666)

Euro High Yield Short Duration Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 000 000	EUR	20/12/2028	TELECOM ITALIA 3% 16-30/09/2025	1.000%
2 000 000	EUR	20/12/2028	MARKS & SPENCER 12- 12/06/2025 FRN	1.000%
10 000 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(825 224)

Euro Short Term Corporate Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 500 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(272 681)

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
25 100 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(1 955 514)

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	EUR	20/12/2028	1.000%	ITRX EUR CDSI S40 5Y CORP 20/12/2028
1 000 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
5 100 000	EUR	20/12/2028	5.000%	ITRX XOVER CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(480 983)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Global High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 250 000	USD	20/12/2028	CDX HY CDSI S41 5Y PRC CORP 20/12/2028	5.000%
			Net unrealised gain (in EUR)	120 995

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
140 000 000	EUR	20/12/2028	1.000%	ITRX EUR CDSI S40 5Y CORP 20/12/2028
			Net unrealised loss (in EUR)	(2 678 169)

Sustainable Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
5 000 000	EUR	20/12/2028	AIR FRANCE-KLM 1.875% 20- 16/01/2025	1.000%
			Net unrealised loss (in EUR)	(249 006)

Sustainable Euro Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
48 000 000	EUR	20/12/2028	ITRX EUR CDSI S40 10Y 20/12/2033	1.000%
			Net unrealised gain (in EUR)	918 229

Sustainable Global Multi-Factor Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
3 100 000	EUR	20/12/2028	ITRX EUR CDSI S40 10Y 20/12/2033	1.000%
6 800 000	USD	20/12/2028	CDX IG CDSI S41 5Y Corp 20/12/2028	1.000%
			Net unrealised gain (in USD)	200 718

Sustainable Global Multi-Factor High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
300 000	EUR	20/12/2028	ITRX XOVER CDSI S40 5Y CORP 20/12/2028	5.000%
1 900 000	USD	20/12/2028	CDX HY CDSI S41 5Y PRC CORP 20/12/2028	5.000%
			Net unrealised gain (in USD)	138 684

US High Yield Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 475 000	USD	20/12/2028	CDX HY CDSI S41 5Y PRC CORP 20/12/2028	5.000%
			Net unrealised gain (in USD)	87 619

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Interest Rate Swaps

The Company has entered into interest rate swaps agreements whereby it exchanges fixed income (sum of the notional amount and the fixed rate) for variable income (sum of the notional amount and the floating rate) and vice versa. These amounts are calculated and recognised at each calculation of the Net Asset Value; the receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

Emerging Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
57 060 000	PLN	18/12/2025	4.754%	IBOR 6M
60 230 000	PLN	07/12/2025	4.922%	IBOR 6M
214 250 000	CZK	07/11/2025	4.940%	IBOR 6M
324 840 000	CZK	03/11/2025	5.005%	IBOR 6M
108 680 000	CZK	06/11/2025	4.930%	IBOR 6M
90 530 000	ZAR	15/11/2028	8.204%	IBOR 3M
			Net unrealised loss (in USD)	(234 527)

Enhanced Bond 6M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
150 000 000	EUR	16/11/2026	3.089%	ESTER (EURO SHORT-TERM RATE)
200 000 000	EUR	07/11/2025	3.231%	ESTER (EURO SHORT-TERM RATE)
90 000 000	EUR	07/12/2026	2.605%	ESTER (EURO SHORT-TERM RATE)
40 000 000	EUR	19/12/2026	2.448%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised loss (in EUR)	(6 072 429)

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
125 000 000	CZK	31/10/2025	5.117%	IBOR 6M
32 000 000	GBP	11/04/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.202%
110 200 000	ZAR	16/11/2028	8.100%	IBOR 3M
124 918 366	CZK	24/10/2025	5.152%	IBOR 6M
8 900 000	EUR	01/03/2029	EURIBOR 6M	3.012%
2 000 000	EUR	01/03/2054	2.666%	EURIBOR 6M
30 000 000	GBP	15/11/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.733%
24 500 000	GBP	17/01/2026	SONIA (STERLING INTERBANK AVERAGE RATE)	5.018%
7 000 000	GBP	15/11/2033	4.022%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
5 700 000	GBP	17/01/2034	4.322%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
57 000 000	MXN	30/10/2033	MXN SWAP (TIIE) 1M	9.605%
2 700 000	USD	20/12/2033	3.582%	SOFR (SECURED OVERNIGHT FINANCING RATE)
			Net unrealised loss (in EUR)	(54 684)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Euro Flexible Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
25 000 000	EUR	16/11/2026	3.090%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised loss (in EUR)	(518 378)

Euro Government Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
65 214 917	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.236%
75 000 000	GBP	15/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.462%
75 000 000	GBP	15/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.609%
15 314 243	GBP	04/10/2033	4.547%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
15 000 000	GBP	15/12/2033	3.812%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
19 000 000	GBP	15/12/2033	3.688%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
			Net unrealised loss (in EUR)	(414 706)

Euro Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
2 100 000	EUR	15/06/2053	0.000%	2.735%
4 100 000	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.228%
960 000	GBP	04/10/2033	4.531%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
4 100 000	GBP	07/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.617%
8 246 000	GBP	13/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.456%
8 265 000	GBP	13/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.452%
960 000	GBP	07/12/2033	3.807%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
			Net unrealised gain (in EUR)	307 122

Euro Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 800 000	EUR	12/06/2024	3.778%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	22/04/2024	3.612%	EURO SHORT-TERM RATE
24 000 000	EUR	22/04/2024	3.606%	EURO SHORT-TERM RATE
9 500 000	EUR	23/05/2024	3.619%	EURO SHORT-TERM RATE
14 000 000	EUR	24/06/2024	3.835%	EURO SHORT-TERM RATE
9 500 000	EUR	24/06/2024	3.828%	EURO SHORT-TERM RATE
6 700 000	EUR	30/05/2024	3.631%	EURO SHORT-TERM RATE

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 000 000	EUR	24/10/2024	3.829%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	11/04/2024	3.389%	EURO SHORT-TERM RATE
24 000 000	EUR	14/11/2024	3.747%	ESTER (EURO SHORT-TERM RATE)
20 000 000	EUR	03/01/2024	3.083%	EURO SHORT-TERM RATE
10 000 000	EUR	23/01/2024	3.098%	EURO SHORT-TERM RATE
15 000 000	EUR	24/01/2024	3.104%	EURO SHORT-TERM RATE
25 000 000	EUR	29/01/2024	3.097%	EURO SHORT-TERM RATE
10 000 000	EUR	05/02/2024	3.235%	EURO SHORT-TERM RATE
5 000 000	EUR	15/02/2024	3.330%	EURO SHORT-TERM RATE
5 000 000	EUR	23/02/2024	3.604%	EURO SHORT-TERM RATE
7 500 000	EUR	27/02/2024	3.465%	EURO SHORT-TERM RATE
4 500 000	EUR	13/03/2024	3.018%	EURO SHORT-TERM RATE
24 000 000	EUR	28/03/2024	3.271%	EURO SHORT-TERM RATE
10 000 000	EUR	02/04/2024	3.457%	EURO SHORT-TERM RATE
9 000 000	EUR	15/04/2024	3.501%	EURO SHORT-TERM RATE
28 500 000	EUR	30/04/2024	3.553%	EURO SHORT-TERM RATE
14 000 000	EUR	07/05/2024	3.443%	EURO SHORT-TERM RATE
9 500 000	EUR	07/05/2024	3.525%	EURO SHORT-TERM RATE
14 400 000	EUR	13/05/2024	3.474%	EURO SHORT-TERM RATE
12 500 000	EUR	22/05/2024	3.577%	EURO SHORT-TERM RATE
24 000 000	EUR	31/05/2024	3.548%	EURO SHORT-TERM RATE
19 000 000	EUR	31/05/2024	3.548%	EURO SHORT-TERM RATE
10 000 000	EUR	10/06/2024	3.637%	EURO SHORT-TERM RATE
14 500 000	EUR	10/06/2024	3.762%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	14/06/2024	3.659%	EURO SHORT-TERM RATE
9 000 000	EUR	18/06/2024	3.753%	EURO SHORT-TERM RATE
9 500 000	EUR	21/06/2024	3.812%	EURO SHORT-TERM RATE
9 500 000	EUR	25/06/2024	3.802%	EURO SHORT-TERM RATE
19 000 000	EUR	25/06/2024	3.801%	EURO SHORT-TERM RATE
24 000 000	EUR	27/06/2024	3.800%	EURO SHORT-TERM RATE
24 000 000	EUR	03/06/2024	3.856%	ESTER (EURO SHORT-TERM RATE)
24 000 000	EUR	11/01/2024	3.773%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	26/02/2024	3.836%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	02/07/2024	3.684%	ESTER (EURO SHORT-TERM RATE)
9 000 000	EUR	04/07/2024	3.865%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	15/07/2024	3.854%	ESTER (EURO SHORT-TERM RATE)
10 000 000	EUR	18/07/2024	3.826%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	23/07/2024	3.854%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	26/07/2024	3.808%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	26/07/2024	3.807%	ESTER (EURO SHORT-TERM RATE)
14 400 000	EUR	31/07/2024	3.792%	ESTER (EURO SHORT-TERM RATE)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 500 000	EUR	13/08/2024	3.784%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	23/08/2024	3.768%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	27/08/2024	3.762%	ESTER (EURO SHORT-TERM RATE)
24 000 000	EUR	29/08/2024	3.800%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	02/09/2024	3.741%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	09/09/2024	3.778%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	12/09/2024	3.797%	ESTER (EURO SHORT-TERM RATE)
11 400 000	EUR	27/09/2024	3.909%	ESTER (EURO SHORT-TERM RATE)
3 500 000	EUR	03/10/2024	3.893%	ESTER (EURO SHORT-TERM RATE)
33 500 000	EUR	03/10/2024	3.900%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	04/10/2024	3.900%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	04/10/2024	3.902%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	08/10/2024	3.858%	ESTER (EURO SHORT-TERM RATE)
19 000 000	EUR	11/10/2024	3.824%	ESTER (EURO SHORT-TERM RATE)
23 500 000	EUR	11/10/2024	3.835%	ESTER (EURO SHORT-TERM RATE)
14 000 000	EUR	14/10/2024	3.839%	ESTER (EURO SHORT-TERM RATE)
14 300 000	EUR	28/10/2024	3.833%	ESTER (EURO SHORT-TERM RATE)
14 000 000	EUR	04/11/2024	3.689%	ESTER (EURO SHORT-TERM RATE)
14 500 000	EUR	05/11/2024	3.721%	ESTER (EURO SHORT-TERM RATE)
11 500 000	EUR	12/11/2024	3.732%	ESTER (EURO SHORT-TERM RATE)
5 700 000	EUR	13/11/2024	3.738%	ESTER (EURO SHORT-TERM RATE)
5 800 000	EUR	02/12/2024	3.563%	ESTER (EURO SHORT-TERM RATE)
24 000 000	EUR	05/12/2024	3.387%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	11/12/2024	3.428%	ESTER (EURO SHORT-TERM RATE)
9 500 000	EUR	13/12/2024	3.436%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised loss (in EUR)	(857 008)

Flexible Global Credit

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
100 000	EUR	12/12/2033	3.163%	EURIBOR 6M
100 000	GBP	12/12/2033	SONIA (STERLING INTERBANK AVERAGE RATE)	4.040%
100 000	EUR	12/12/2033	3.115%	EURIBOR 6M
200 000	USD	12/12/2033	3.983%	SOFR (SECURED OVERNIGHT FINANCING RATE)
200 000	USD	12/12/2033	3.801%	SOFR (SECURED OVERNIGHT FINANCING RATE)
400 000	GBP	12/12/2033	SONIA (STERLING INTERBANK AVERAGE RATE)	4.330%
500 000	AUD	12/12/2033	AUST BANK BILL 6M	4.493%
700 000	CAD	12/12/2033	4.197%	CANADA BANKER ACCEPTANCE 3M
			Net unrealised loss (in EUR)	(699)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
345 000 000	CZK	31/10/2025	5.117%	IBOR 6M
87 100 000	GBP	11/04/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.202%
11 900 000	GBP	23/05/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.744%
295 800 000	ZAR	16/11/2028	8.100%	IBOR 3M
344 722 807	CZK	24/10/2025	5.152%	IBOR 6M
25 200 000	EUR	01/03/2029	EURIBOR 6M	3.012%
5 800 000	EUR	01/03/2054	2.666%	EURIBOR 6M
35 200 000	GBP	30/08/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.575%
40 700 000	GBP	15/11/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.733%
68 000 000	GBP	17/01/2026	SONIA (STERLING INTERBANK AVERAGE RATE)	5.018%
18 900 000	GBP	15/11/2033	4.022%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
15 900 000	GBP	17/01/2034	4.322%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
153 100 000	MXN	30/10/2033	MXN SWAP (TIIE) 1M	9.690%
7 200 000	USD	20/12/2033	3.582%	SOFR (SECURED OVERNIGHT FINANCING RATE)
			Net unrealised gain (in EUR)	270 097

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
155 000 000	CZK	31/10/2025	5.117%	IBOR 6M
14 900 000	GBP	11/04/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.202%
12 000 000	GBP	12/06/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.231%
146 200 000	ZAR	16/11/2028	8.100%	IBOR 3M
155 698 970	CZK	24/10/2025	5.152%	IBOR 6M
9 500 000	EUR	01/03/2029	EURIBOR 6M	3.012%
2 200 000	EUR	01/03/2054	2.666%	EURIBOR 6M
39 400 000	GBP	15/11/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.733%
29 900 000	GBP	17/01/2026	SONIA (STERLING INTERBANK AVERAGE RATE)	5.018%
9 100 000	GBP	15/11/2033	4.022%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
7 000 000	GBP	17/01/2034	4.322%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
13 200 000	GBP	27/11/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.883%
			Net unrealised gain (in EUR)	121 330

Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 620 000	EUR	15/06/2053	0.000%	2.735%
5 456 421	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.214%
5 456 421	GBP	04/10/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	5.211%
1 290 000	GBP	04/10/2033	4.516%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
1 290 000	GBP	04/10/2033	4.511%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
11 237 000	GBP	07/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.619%
22 170 000	GBP	13/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.449%
22 198 000	GBP	13/12/2025	SONIA (STERLING INTERBANK AVERAGE RATE)	4.445%
2 578 000	GBP	07/12/2033	3.813%	SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE)
			Net unrealised gain (in EUR)	445 070

Local Emerging Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
43 580 000	PLN	18/12/2025	4.754%	IBOR 6M
44 520 000	PLN	07/12/2025	4.922%	IBOR 6M
157 840 000	CZK	07/11/2025	4.940%	IBOR 6M
238 030 000	CZK	03/11/2025	5.005%	IBOR 6M
79 530 000	CZK	06/11/2025	4.930%	IBOR 6M
70 100 000	ZAR	15/11/2028	8.204%	IBOR 3M
23 560 000	ZAR	16/11/2028	8.120%	IBOR 3M
			Net unrealised loss (in USD)	(176 823)

Sustainable Enhanced Bond 12M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
200 000 000	EUR	07/11/2025	3.231%	ESTER (EURO SHORT-TERM RATE)
			Net unrealised loss (in EUR)	(2 144 140)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable Euro Corporate Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
20 000 000	EUR	20/06/2025	EURIBOR 6M	3.172%
23 000 000	EUR	25/04/2025	EURIBOR 6M	3.582%
10 000 000	EUR	16/05/2025	EURIBOR 6M	3.135%
30 000 000	EUR	19/09/2025	EURIBOR 6M	3.231%
30 000 000	EUR	28/11/2025	EURIBOR 6M	3.204%
20 000 000	EUR	23/01/2026	EURIBOR 6M	3.390%
25 000 000	EUR	27/03/2026	EURIBOR 6M	3.351%
22 000 000	EUR	22/05/2026	EURIBOR 6M	3.189%
10 000 000	EUR	11/06/2027	EURIBOR 6M	3.227%
10 000 000	EUR	17/12/2027	EURIBOR 6M	3.212%
8 000 000	EUR	28/04/2028	EURIBOR 6M	3.163%
4 000 000	EUR	23/06/2028	EURIBOR 6M	3.270%
19 000 000	EUR	11/09/2026	EURIBOR 6M	3.517%
20 000 000	EUR	10/09/2027	EURIBOR 6M	3.363%
9 000 000	EUR	08/09/2028	EURIBOR 6M	3.318%
10 000 000	EUR	15/12/2028	EURIBOR 6M	3.314%
			Net unrealised gain (in EUR)	3 901 414

USD Money Market

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
9 000 000	USD	20/06/2024	5.240%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	20/06/2024	5.251%	FEDERAL FUNDS EFFECTIVE RATE US
12 000 000	USD	04/03/2024	5.392%	FEDERAL FUNDS EFFECTIVE RATE US
4 000 000	USD	11/04/2024	4.760%	FEDERAL FUNDS EFFECTIVE RATE US
12 000 000	USD	03/01/2024	5.344%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	23/01/2024	5.421%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	24/01/2024	4.825%	FEDERAL FUNDS EFFECTIVE RATE US
14 500 000	USD	29/01/2024	5.400%	FEDERAL FUNDS EFFECTIVE RATE US
9 000 000	USD	23/02/2024	5.454%	FEDERAL FUNDS EFFECTIVE RATE US
9 700 000	USD	23/02/2024	5.455%	FEDERAL FUNDS EFFECTIVE RATE US
5 500 000	USD	27/02/2024	5.433%	FEDERAL FUNDS EFFECTIVE RATE US

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 500 000	USD	30/04/2024	5.446%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	18/01/2024	4.865%	FEDERAL FUNDS EFFECTIVE RATE US
5 000 000	USD	07/02/2024	5.052%	FEDERAL FUNDS EFFECTIVE RATE US
10 000 000	USD	08/02/2024	5.044%	FEDERAL FUNDS EFFECTIVE RATE US
15 000 000	USD	05/03/2024	5.404%	FEDERAL FUNDS EFFECTIVE RATE US
18 500 000	USD	26/04/2024	4.728%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	03/06/2024	5.082%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	04/06/2024	4.994%	FEDERAL FUNDS EFFECTIVE RATE US
9 800 000	USD	11/01/2024	5.430%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	11/10/2024	5.351%	FEDERAL FUNDS EFFECTIVE RATE US
14 000 000	USD	12/11/2024	5.320%	FEDERAL FUNDS EFFECTIVE RATE US
14 000 000	USD	16/01/2024	5.409%	FEDERAL FUNDS EFFECTIVE RATE US
9 500 000	USD	16/01/2024	5.406%	FEDERAL FUNDS EFFECTIVE RATE US
9 800 000	USD	16/01/2024	5.412%	FEDERAL FUNDS EFFECTIVE RATE US
9 700 000	USD	14/02/2024	5.443%	FEDERAL FUNDS EFFECTIVE RATE US
9 700 000	USD	22/02/2024	5.448%	FEDERAL FUNDS EFFECTIVE RATE US
4 500 000	USD	28/06/2024	5.319%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	20/08/2024	5.357%	FEDERAL FUNDS EFFECTIVE RATE US
6 500 000	USD	22/08/2024	5.402%	FEDERAL FUNDS EFFECTIVE RATE US
9 300 000	USD	30/08/2024	5.406%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	11/09/2024	5.419%	FEDERAL FUNDS EFFECTIVE RATE US
9 400 000	USD	09/10/2024	5.446%	FEDERAL FUNDS EFFECTIVE RATE US
			Net unrealised loss (in USD)	(119 243)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Inflation Swaps

The Fund has concluded "Inflation Swaps" which are contracts offering the difference between an inflation level, applied on a given nominal amount agreed at the contract inception, and a fixed interest rate applied on the same nominal amount. These amounts are calculated and booked for every time the NAV is calculated; the receivable amount is stated under "Other assets" in the Statement of net assets, while the payable amount is given under "Other liabilities" in the Statement of net assets.

Euro Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
11 500 000	EUR	15/03/2032	2.545%	HICPXT 0D
11 500 000	EUR	15/03/2042	HICPXT 0D	2.465%
7 500 000	USD	11/03/2032	USCPI 0D	3.100%
7 500 000	USD	11/03/2042	2.833%	USCPI 0D
			Net unrealised loss (in EUR)	(188 687)

Euro Government Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
14 487 440	EUR	15/07/2052	0.000%	2.345%
35 101 415	EUR	15/02/2033	2.295%	0.000%
34 555 355	EUR	15/02/2043	0.000%	2.441%
7 000 000	EUR	15/12/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.530%
14 000 000	EUR	15/12/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.415%
			Net unrealised loss (in EUR)	(722 774)

Euro Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
420 000	EUR	15/03/2052	HICPXT 0D	2.540%
420 000	EUR	15/03/2052	HICPXT 0D	2.560%
600 000	USD	17/03/2052	2.763%	USCPI 0D
640 000	USD	29/03/2052	2.690%	USCPI 0D
7 440 000	EUR	15/02/2033	2.310%	0.000%
7 440 000	EUR	15/02/2043	0.000%	2.445%
1 792 000	EUR	15/12/2053	0.000%	2.431%
2 000 000	EUR	15/07/2053	0.000%	2.817%
1 974 000	EUR	15/11/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.553%
2 953 000	USD	21/11/2053	2.599%	0.000%
2 730 000	USD	02/01/2054	2.403%	US CPI URBAN CONSUMERS NASA
			Net unrealised gain (in EUR)	137 265

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Global Bond Opportunities

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
17 100 000	EUR	15/03/2032	2.545%	HICPXT 0D
17 100 000	EUR	15/03/2042	HICPXT 0D	2.465%
13 200 000	USD	11/03/2032	USCPI 0D	3.100%
13 200 000	USD	11/03/2042	2.833%	USCPI 0D
			Net unrealised loss (in EUR)	(302 703)

Global Enhanced Bond 36M

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
500 000	EUR	15/03/2032	2.545%	HICPXT 0D
500 000	EUR	15/03/2042	HICPXT 0D	2.465%
700 000	USD	11/03/2032	USCPI 0D	3.100%
700 000	USD	11/03/2042	2.833%	USCPI 0D
300 000	EUR	15/05/2052	HICPXT 0D	2.660%
420 000	USD	09/05/2052	2.775%	USCPI 0D
1 600 000	USD	15/12/2053	2.444%	0.000%
2 600 000	EUR	15/08/2053	0.000%	2.809%
			Net unrealised gain (in EUR)	251 993

Global Inflation-Linked Bond

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 430 000	EUR	15/03/2052	HICPXT 0D	2.555%
1 440 000	EUR	15/03/2052	HICPXT 0D	2.540%
2 080 000	USD	17/03/2052	2.763%	USCPI 0D
2 200 000	USD	29/03/2052	2.690%	USCPI 0D
4 560 000	EUR	15/02/2033	2.310%	0.000%
4 560 000	EUR	15/02/2043	0.000%	2.445%
1 726 000	EUR	15/07/2053	0.000%	2.817%
900 000	EUR	15/11/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.553%
890 000	EUR	15/11/2053	FRANCE CPI EX TOBACCO (CPTFEMU)	2.553%
1 397 000	USD	21/11/2053	2.599%	US CPI URBAN CONSUMERS NASA
1 331 000	USD	21/11/2053	2.599%	US CPI URBAN CONSUMERS NASA
			Net unrealised loss (in EUR)	(115 021)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sustainable Multi-Asset Flexible

Nominal	Currency	Maturity	Sub-fund paid	Sub-fund received
1 220 000	USD	02/06/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
700 000	USD	21/06/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
11 000 000	USD	06/07/2043	0.500%	BNP PARIBAS STRATEGY C52 INDEX (BNPIC52P)
			Net unrealised loss (in EUR)	(129 693)

Counterparty to Swaps contracts:

Société Générale Paris, France

Note 14 - Contracts for Difference (CFD)

Contracts for Difference (CFDs) are over-the-counter financial contracts used to gain exposure to fluctuations (positive or negative depending on the direction of the transaction) in financial instruments, baskets of financial instruments or indices without having to own or borrow the underlying financial instruments.

Net unrealised gain/(loss) at 0 are due to CFD Resets which are taking place on a monthly basis. On each reset day, the outstanding positions are closed and reopened at the new reset price (being the close price of the underlying on reset day).

As at 31 December 2023, the following positions were outstanding:

Environmental Absolute Return Thematic Equity (EARTH)

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
USD	2 000	S	EXXON MOBIL CORP	199 960	0
USD	7 465	S	EXXON MOBIL CORP	746 351	0
USD	30 268	S	EQUINOR ASA-SPON ADR	957 680	0
GBP	168 275	S	BP PLC	999 945	0
USD	1 838	S	LG ENERGY SOLUTION	610 050	0
EUR	45 095	S	STOXX 600 BANK (SX7P)	8 416 109	0
GBP	30 665	S	SHELL PLC	1 005 218	0
USD	11 331	S	DOW INC	621 392	0
EUR	63 272	S	ENI SPA	1 072 724	0
USD	13 396	S	MSBNRNW	1 446 524	(115 164)
				Total:	(115 164)

Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	6 000 000	P	DELIVERY HERO AG 3.25% 23-21/02/2030 CV	5 683 425	(469 063)
EUR	52 323	S	DELIVERY HERO SE	1 445 543	236 685
EUR	41 060	S	KLEPIERRE	1 119 409	(71 664)
EUR	4 400 000	P	SCHNEIDER ELEC 1.97% 23-27/11/2030 CV	5 237 195	269 988

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Nominal (in USD)	Net unrealised gain/(loss) (in USD)
EUR	8 636	S	SCHNEIDER ELECTRIC SE	1 734 137	(125 543)
EUR	4 500 000	P	SIMON GLOBAL DEV 3.5% 23- 14/11/2026 CV	5 198 395	145 504
Total:					(14 093)

Brokers for Contracts for difference:

BNP Paribas Paris
 Goldman Sachs & Co.
 Goldman Sachs International London
 Morgan Stanley London Derivatives

Note 15 - Options positions

For options contracts with the same Description, Currency, Maturity Date, Strike and Counterparty, the positions are combined. In this context, the options' quantities can be 0.

As at 31 December 2023, the following positions on options were outstanding:

Euro Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	8 790 000	S	PUT EUR/JPY 04/03/2024 153.5	04/03/2024	153.500	8 663 933	117 303
EUR	8 790 000	P	PUT JPY/EUR 04/03/2024 149	04/03/2024	149.000	8 409 941	(49 567)
EUR	3 580 000	P	PUT EUR/JPY 05/01/2024 154	05/01/2024	154.000	3 540 149	4 171
EUR	7 190 000	S	PUT USD/EUR 18/01/2024 1.075	18/01/2024	1.075	6 997 013	(2 545)
EUR	3 600 000	P	PUT EUR/USD 18/01/2024 1.085	18/01/2024	1.085	3 535 962	4 100
EUR	3 630 000	P	PUT EUR/USD 12/01/2024 1.105	12/01/2024	1.105	3 631 150	12 309
USD	9 170 000	S	PUT JPY/USD 05/08/2024 131	05/08/2024	131.000	8 096 361	(125 358)
USD	9 170 000	P	PUT USD/JPY 05/08/2024 137.5	05/08/2024	137.500	7 713 624	275 635
USD	3 724 000	S	PUT JPY/USD 09/02/2024 140	09/02/2024	140.000	3 347 769	(46 620)
USD	1 862 000	P	PUT USD/JPY 09/02/2024 145	09/02/2024	145.000	1 733 666	63 045
USD	7 600 000	P	PUT USD/JPY 20/02/2024 143	20/02/2024	143.000	6 978 586	195 702
USD	22 880 000	S	PUT JPY/USD 26/06/2024 134	26/06/2024	134.000	20 274 629	(367 149)
USD	22 880 000	P	PUT USD/JPY 26/06/2024 138	26/06/2024	138.000	19 686 959	619 219
USD	6 620 000	P	PUT USD/JPY 03/10/2024 130	03/10/2024	130.000	5 526 105	104 941
USD	7 600 000	S	PUT JPY/USD 20/02/2024 143	20/02/2024	143.000	6 978 586	(195 702)
GBP	7 570 000	P	PUT GBP/AUD 09/02/2024 1.8775	09/02/2024	1.878	8 603 867	110 324
GBP	7 570 000	S	PUT AUD/GBP 09/02/2024 1.84	09/02/2024	1.840	8 779 217	(35 485)
AUD	17 400 000	S	CALL AUD/USD 18/01/2024 0.6775	18/01/2024	0.678	10 671 706	(141 423)
AUD	11 600 000	P	CALL USD/AUD 18/01/2024 0.665	18/01/2024	0.665	6 983 207	196 438

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
AUD	5 816 000	S	PUT USD/AUD 04/01/2024 0.635	04/01/2024	0.635	3 422 260	0
AUD	5 816 000	P	PUT AUD/USD 04/01/2024 0.65	04/01/2024	0.650	3 343 285	0
						Total:	739 338

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 2 238 854.

Euro Defensive Equity

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	325	P	PUT EURO STOXX 50 - OPTION 19/01/2024 35	19/01/2024	3 500.000	11 375 000	1 300
EUR	325	S	PUT EURO STOXX 50 - OPTION 19/01/2024 25	19/01/2024	2 500.000	8 125 000	(325)
EUR	385	P	PUT EURO STOXX 50 - OPTION 21/06/2024 37	21/06/2024	3 700.000	14 245 000	112 420
EUR	325	S	PUT EURO STOXX 50 - OPTION 16/02/2024 26	16/02/2024	2 600.000	8 450 000	(650)
EUR	325	P	PUT EURO STOXX 50 - OPTION 16/02/2024 36	16/02/2024	3 600.000	11 700 000	7 150
EUR	350	S	PUT EURO STOXX 50 - OPTION 15/03/2024 25	15/03/2024	2 500.000	8 750 000	(1 400)
EUR	310	P	PUT EURO STOXX 50 - OPTION 15/03/2024 35	15/03/2024	3 500.000	10 850 000	13 020
EUR	40	P	PUT EURO STOXX 50 - OPTION 15/03/2024 36	15/03/2024	3 600.000	1 440 000	2 080
EUR	385	S	PUT EURO STOXX 50 - OPTION 19/04/2024 26	19/04/2024	2 650.000	10 202 500	(6 930)
EUR	385	P	PUT EURO STOXX 50 - OPTION 19/04/2024 37	19/04/2024	3 700.000	14 245 000	50 435
EUR	400	P	PUT EURO STOXX 50 - OPTION 17/05/2024 37	17/05/2024	3 700.000	14 800 000	83 200
EUR	400	S	PUT EURO STOXX 50 - OPTION 17/05/2024 26	17/05/2024	2 600.000	10 400 000	(9 600)
EUR	385	S	PUT EURO STOXX 50 - OPTION 21/06/2024 26	21/06/2024	2 600.000	10 010 000	(15 015)
EUR	340	S	PUT EURO STOXX 50 - OPTION 19/07/2024 26	19/07/2024	2 600.000	8 840 000	(17 680)
EUR	340	P	PUT EURO STOXX 50 - OPTION 19/07/2024 37	19/07/2024	3 750.000	12 750 000	130 900
EUR	80	P	PUT EURO STOXX 50 - OPTION 19/01/2024 37	19/01/2024	3 700.000	2 960 000	560
EUR	80	S	PUT EURO STOXX 50 - OPTION 19/01/2024 26	19/01/2024	2 650.000	2 120 000	(80)
EUR	60	P	PUT EURO STOXX 50 - OPTION 16/02/2024 38	16/02/2024	3 800.000	2 280 000	2 160
EUR	60	S	PUT EURO STOXX 50 - OPTION 16/02/2024 27	16/02/2024	2 700.000	1 620 000	(120)
EUR	373	P	PUT EURO STOXX 50 - OPTION 16/08/2024 37	16/08/2024	3 700.000	13 801 000	163 001

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	373	S	PUT EURO STOXX 50 - OPTION 16/08/2024 26	16/08/2024	2 600.000	9 698 000	(22 007)
EUR	374	S	PUT EURO STOXX 50 - OPTION 20/09/2024 26	20/09/2024	2 600.000	9 724 000	(31 042)
EUR	374	P	PUT EURO STOXX 50 - OPTION 20/09/2024 36	20/09/2024	3 600.000	13 464 000	163 812
EUR	364	P	PUT EURO STOXX 50 - OPTION 20/12/2024 38	20/12/2024	3 850.000	14 014 000	359 268
EUR	372	S	PUT EURO STOXX 50 - OPTION 18/10/2024 25	18/10/2024	2 500.000	9 300 000	(31 248)
EUR	372	P	PUT EURO STOXX 50 - OPTION 18/10/2024 35	18/10/2024	3 500.000	13 020 000	159 216
EUR	4 365	S	CALL EURO STOXX 50 - OPTION 19/01/2024 4	19/01/2024	4 675.000	204 063 750	(218 250)
EUR	367	P	PUT EURO STOXX 50 - OPTION 15/11/2024 36	15/11/2024	3 600.000	13 212 000	211 025
EUR	367	S	PUT EURO STOXX 50 - OPTION 15/11/2024 25	15/11/2024	2 500.000	9 175 000	(36 700)
EUR	364	S	PUT EURO STOXX 50 - OPTION 20/12/2024 27	20/12/2024	2 700.000	9 828 000	(63 700)
Total:							1 004 800

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 5 594 195.

Euro High Yield Bond

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	1	P	CALL EURO STOXX 50 - OPTION 19/01/2024 4	19/01/2024	4 325.000	43 250	2 032
Total:							2 032

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 0.

Europe Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
CHF	40	P	CALL SWISS RE AG 15/03/2024 100	15/03/2024	100.000	430 246	5 163
Total:							5 163

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 9 133.

Global Bond Opportunities

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	17 650 000	P	PUT EUR/JPY 04/03/2024 153.5	04/03/2024	153.500	16 886 856	235 539
EUR	17 650 000	S	PUT JPY/EUR 04/03/2024 149	04/03/2024	149.000	17 396 861	(99 528)
EUR	7 140 000	P	PUT EUR/JPY 05/01/2024 154	05/01/2024	154.000	7 060 521	8 318
EUR	15 000 000	S	PUT USD/EUR 18/01/2024 1.075	18/01/2024	1.075	14 597 384	(5 310)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	7 500 000	P	PUT EUR/USD 18/01/2024 1.085	18/01/2024	1.085	7 366 587	8 543
USD	18 950 000	S	PUT JPY/USD 05/08/2024 131	05/08/2024	131.000	16 731 302	(259 054)
USD	18 950 000	P	PUT USD/JPY 05/08/2024 137.5	05/08/2024	137.500	15 940 367	569 606
USD	7 497 000	S	PUT JPY/USD 09/02/2024 140	09/02/2024	140.000	6 739 588	(93 854)
USD	3 748 000	P	PUT USD/JPY 09/02/2024 145	09/02/2024	145.000	3 489 678	126 902
USD	15 310 000	P	PUT USD/JPY 20/02/2024 143	20/02/2024	143.000	14 058 178	394 236
USD	61 500 000	S	PUT JPY/USD 26/06/2024 134	26/06/2024	134.000	54 496 928	(986 873)
USD	61 500 000	P	PUT USD/JPY 26/06/2024 138	26/06/2024	138.000	52 917 307	1 664 422
USD	17 790 000	P	PUT USD/JPY 03/10/2024 130	03/10/2024	130.000	14 850 365	282 009
USD	15 310 000	S	PUT JPY/USD 20/02/2024 143	20/02/2024	143.000	14 058 178	(394 236)
GBP	15 280 000	P	PUT GBP/AUD 09/02/2024 1.8775	09/02/2024	1.878	17 366 854	222 689
GBP	15 280 000	S	PUT AUD/GBP 09/02/2024 1.84	09/02/2024	1.840	17 720 798	(71 626)
AUD	35 050 000	S	CALL AUD/USD 18/01/2024 0.6775	18/01/2024	0.678	21 496 741	(284 877)
AUD	23 370 000	P	CALL USD/AUD 18/01/2024 0.665	18/01/2024	0.665	14 068 755	395 755
AUD	11 585 000	S	PUT USD/AUD 04/01/2024 0.635	04/01/2024	0.635	6 816 865	0
AUD	11 585 000	P	PUT AUD/USD 04/01/2024 0.65	04/01/2024	0.650	6 659 553	0
						Total:	1 712 661

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 5 258 699.

Global Convertible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in USD)	Market value (in USD)
USD	400	S	PUT RUSSELL 2000 INDEX 15/03/2024 1650	15/03/2024	1 650.000	66 000 000	(222 000)
USD	400	P	PUT RUSSELL 2000 INDEX 15/03/2024 1700	15/03/2024	1 700.000	68 000 000	292 000
						Total:	70 000

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to USD 567 920.

Global Enhanced Bond 36M

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	7 360 000	P	PUT EUR/JPY 04/03/2024 153.5	04/03/2024	153.500	7 041 771	98 219
EUR	7 360 000	S	PUT JPY/EUR 04/03/2024 149	04/03/2024	149.000	7 254 442	(41 503)
EUR	3 150 000	P	PUT EUR/JPY 05/01/2024 154	05/01/2024	154.000	3 114 936	3 670
EUR	7 120 000	S	PUT USD/EUR 18/01/2024 1.075	18/01/2024	1.075	6 928 892	(2 520)
EUR	3 560 000	P	PUT EUR/USD 18/01/2024 1.085	18/01/2024	1.085	3 496 673	4 055

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	3 210 000	P	PUT EUR/USD 12/01/2024 1.105	12/01/2024	1.105	3 211 017	10 885
USD	7 010 000	S	PUT JPY/USD 05/08/2024 131	05/08/2024	131.000	6 189 257	(95 829)
USD	7 010 000	P	PUT USD/JPY 05/08/2024 137.5	05/08/2024	137.500	5 896 674	210 709
USD	2 896 000	S	PUT JPY/USD 09/02/2024 140	09/02/2024	140.000	2 603 421	(36 255)
USD	1 448 000	P	PUT USD/JPY 09/02/2024 145	09/02/2024	145.000	1 348 200	49 027
USD	6 080 000	P	PUT USD/JPY 20/02/2024 143	20/02/2024	143.000	5 582 869	156 561
USD	31 580 000	S	PUT JPY/USD 26/06/2024 134	26/06/2024	134.000	27 983 951	(506 755)
USD	31 580 000	P	PUT USD/JPY 26/06/2024 138	26/06/2024	138.000	27 172 822	854 674
USD	9 130 000	P	PUT USD/JPY 03/10/2024 130	03/10/2024	130.000	5 496 266	144 729
USD	40	P	CALL US 10YR NOTE FUT (CBT) 26/01/2024 1	26/01/2024	113.500	4 109 899	23 763
USD	6 080 000	S	PUT JPY/USD 20/02/2024 143	20/02/2024	143.000	5 582 869	(156 561)
GBP	5 840 000	P	PUT GBP/AUD 09/02/2024 1.8775	09/02/2024	1.878	6 637 593	85 111
GBP	5 840 000	S	PUT AUD/GBP 09/02/2024 1.84	09/02/2024	1.840	6 772 870	(27 375)
AUD	13 700 000	S	CALL AUD/USD 18/01/2024 0.6775	18/01/2024	0.678	8 402 435	(111 350)
AUD	9 130 000	P	CALL USD/AUD 18/01/2024 0.665	18/01/2024	0.665	5 496 266	154 611
AUD	5 023 000	S	PUT USD/AUD 04/01/2024 0.635	04/01/2024	0.635	2 955 642	0
AUD	5 023 000	P	PUT AUD/USD 04/01/2024 0.65	04/01/2024	0.650	2 887 435	0
						Total:	817 866

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 6 148 700.

Multi-Asset Thematic

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	32	S	PUT EURO STOXX 50 - OPTION 15/03/2024 39	15/03/2024	3 950.000	1 264 000	(3 936)
EUR	32	P	PUT EURO STOXX 50 - OPTION 15/03/2024 41	15/03/2024	4 100.000	1 312 000	6 240
EUR	64	P	PUT EURO STOXX 50 - OPTION 15/03/2024 41	15/03/2024	4 150.000	2 656 000	14 784
EUR	20	P	PUT EURO STOXX 50 - OPTION 21/06/2024 39	21/06/2024	3 950.000	790 000	9 900
EUR	24	P	PUT EURO STOXX 50 - OPTION 19/04/2024 38	19/04/2024	3 850.000	924 000	4 416
USD	4	P	PUT S&P 500 E-MINI FUTURE 15/03/2024 410	15/03/2024	4 100.000	742 317	1 675
USD	8	P	PUT S&P 500 E-MINI FUTURE 21/06/2024 415	21/06/2024	4 150.000	1 502 738	13 759
USD	6	P	PUT S&P 500 E-MINI FUTURE 21/06/2024 400	21/06/2024	4 000.000	1 086 317	7 876
USD	14	S	PUT S&P 500 E-MINI FUTURE 15/03/2024 425	15/03/2024	4 250.000	2 693 161	(8 872)

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	28	P	PUT S&P 500 E-MINI FUTURE 15/03/2024 445	15/03/2024	4 450.000	5 639 796	32 952
USD	5	P	PUT US 10YR NOTE FUT (CBT) 23/02/2024 11	23/02/2024	110.000	497 895	1 556
USD	5	S	PUT US 10YR NOTE FUT (CBT) 23/02/2024 10	23/02/2024	108.500	491 106	(707)
						Total:	79 643

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 803 469.

Sustainable Multi-Asset Flexible

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
USD	3	P	PUT US 10YR NOTE FUT (CBT) 23/02/2024 11	23/02/2024	110.000	298 737	933
USD	3	S	PUT US 10YR NOTE FUT (CBT) 23/02/2024 10	23/02/2024	108.500	294 663	(424)
						Total:	509

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR 212 437.

Target Risk Balanced

Currency	Quantity	Purchase/ Sale	Description	Maturity date	Strike	Nominal (in EUR)	Market value (in EUR)
EUR	112	S	PUT EURO STOXX 50 - OPTION 15/03/2024 39	15/03/2024	3 950.000	4 424 000	(13 776)
EUR	120	P	PUT EURO STOXX 50 - OPTION 15/03/2024 41	15/03/2024	4 100.000	4 920 000	23 400
EUR	224	P	PUT EURO STOXX 50 - OPTION 15/03/2024 41	15/03/2024	4 150.000	9 296 000	51 744
EUR	72	P	PUT EURO STOXX 50 - OPTION 21/06/2024 39	21/06/2024	3 950.000	2 844 000	35 640
EUR	84	P	PUT EURO STOXX 50 - OPTION 19/04/2024 38	19/04/2024	3 850.000	3 234 000	15 456
USD	24	P	PUT S&P 500 E-MINI FUTURE 15/03/2024 410	15/03/2024	4 100.000	4 453 899	10 048
USD	28	P	PUT S&P 500 E-MINI FUTURE 21/06/2024 415	21/06/2024	4 150.000	5 259 584	48 161
USD	24	P	PUT S&P 500 E-MINI FUTURE 21/06/2024 400	21/06/2024	4 000.000	4 345 268	31 504
USD	52	S	PUT S&P 500 E-MINI FUTURE 15/03/2024 425	15/03/2024	4 250.000	10 003 168	(32 952)
USD	104	P	PUT S&P 500 E-MINI FUTURE 15/03/2024 445	15/03/2024	4 450.000	20 947 811	122 391
						Total:	291 616

As at 31 December 2023, the cash margin balance in relation to futures and/or options amounted to EUR (341 696).

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Counterparties to Options:

Bank of America Securities Europe
 Barclays Bank Ireland Plc
 BNP Paribas, France
 Goldman Sachs International London
 JP Morgan
 Morgan Stanley Bank AG

Swaptions

A type of option between two parties that can be exercised on a swap where the buyer of the swap has the right, but not obligation to, receive an agreed upon fixed interest rate. The buyer pays a premium for the right to swap at this fixed rate. Short for a call swap option, a call swaption can be used as a hedging tool to avoid risk if a bond issuer believes interest rates might decrease.

Euro Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
29 800 000	P	EUR	Swaption Put on CDS	4.750%	21/02/2024	ITRX XOVER CDSI S40 21/02/2024 4.750
29 800 000	S	EUR	Swaption Put on CDS	5.125%	21/02/2024	ITRX XOVER CDSI S40 21/02/2024 5.125
29 800 000	S	EUR	Swaption Put on CDS	7.000%	21/02/2024	ITRX XOVER CDSI S40 5Y 21/02/2024 7.000
Market value (in EUR)						(3 127)

Global Bond Opportunities

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
89 500 000	S	EUR	Swaption Put on CDS	5.125%	21/02/2024	ITRX XOVER CDSI S40 21/02/2024 5.125
89 500 000	S	EUR	Swaption Put on CDS	7.000%	21/02/2024	ITRX XOVER CDSI S40 5Y 21/02/2024 7.000
89 500 000	P	EUR	Swaption Put on CDS	4.750%	21/02/2024	ITRX XOVER CDSI S40 21/02/2024 4.750
Market value (in EUR)						(9 397)

Global Enhanced Bond 36M

Nominal	Purchase/ Sale	Currency	Type	Strike	Maturity	Cash Flow
51 000 000	P	EUR	Swaption Put on CDS	4.750%	21/02/2024	ITRX XOVER CDSI S40 21/02/2024 4.750
51 000 000	S	EUR	Swaption Put on CDS	5.125%	21/02/2024	ITRX XOVER CDSI S40 21/02/2024 5.125
51 000 000	S	EUR	Swaption Put on CDS	7.000%	21/02/2024	ITRX XOVER CDSI S40 5Y 21/02/2024 7.000
Market value (in EUR)						(5 355)

Counterparty to Swaptions:

Morgan Stanley Bank AG, Luxembourg

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Note 16 - Securities lending

For the year ended 31 December 2023, the securities lending income generated by the Fund is disclosed in the "Statement of Operations and Changes in Net Asset" under "Income on Investments and assets, net" as follows:

Sub-fund	Currency	Net Income	Direct and Indirect Cost and Fees	Gross Income
Belgium Equity	EUR	349	149	498
Enhanced Bond 6M	EUR	9 584	4 108	13 692
Euro Bond	EUR	12 930	5 541	18 471
Euro Equity	EUR	9 696	4 156	13 852
Euro Government Bond	EUR	45 510	19 504	65 014
Euro Medium Term Bond	EUR	3 069	1 315	4 384
Europe Convertible	EUR	4 314	1 849	6 163
Europe Equity	EUR	8 303	3 558	11 861
Europe Growth	EUR	931	399	1 330
Europe Real Estate Securities	EUR	26	11	37
Europe Small Cap Convertible	EUR	13	6	19
Global Convertible	USD	30 954	13 266	44 220
Inclusive Growth	EUR	1 539	660	2 199
Sustainable Euro Bond	EUR	12 620	5 408	18 028
Sustainable Europe Dividend	EUR	769	329	1 098
Sustainable Europe Value	EUR	242	104	346
Sustainable Global Equity	USD	1 050	450	1 500

The only remaining fees attributable to securities lending are:

- The Agency (BNPP SA) fees which will be 15% for service rendered;
- The Management Company (BNP Paribas Asset Management) fees which will be 15% to cover their operational fees.

As at 31 December 2023, there is no securities lending in the sub-funds.

Note 17 - Global overview of collateral

In order to limit counterparty risk on forward exchange contracts traded and swap agreements, the Company has put a collateralisation process in place.

As at 31 December 2023, the Company pledged the following collaterals in favour of forward exchange contracts traded and swap agreements counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	2 590 000	Cash
China A-Shares	USD	131 537	Cash
China Equity	USD	37 021	Cash
Disruptive Technology	EUR	2 660 000	Cash
Emerging Bond	USD	9 808 585	Cash
Emerging Bond Opportunities	USD	9 912 540	Cash
Energy Transition	EUR	9 880 000	Cash

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Notes to the financial statements at 31/12/2023

Sub-fund	Currency	OTC collateral	Type of collateral
Enhanced Bond 6M	EUR	20 845 061	Cash
Environmental Absolute Return Thematic Equity (EARTH)	USD	394 852	Cash
Euro Bond Opportunities	EUR	6 381 620	Cash
Euro Flexible Bond	EUR	7 120 007	Cash
Euro Government Bond	EUR	8 418 104	Cash
Euro High Yield Bond	EUR	1 461 441	Cash
Euro High Yield Short Duration Bond	EUR	2 326 507	Cash
Euro Inflation-Linked Bond	EUR	1 036 202	Cash
Euro Money Market	EUR	100 397	Cash
Euro Short Term Corporate Bond Opportunities	EUR	692 786	Cash
Flexible Global Credit	EUR	281 203	Cash
Global Bond Opportunities	EUR	16 688 120	Cash
Global Convertible	USD	4 335 248	Cash
Global Enhanced Bond 36M	EUR	4 660 708	Cash
Global High Yield Bond	EUR	235 000	Cash
Global Inflation-Linked Bond	EUR	1 249 264	Cash
Green Bond	EUR	270 000	Cash
Japan Equity	JPY	365 973 843	Cash
Japan Small Cap	JPY	492 118 018	Cash
Local Emerging Bond	USD	1 209 860	Cash
Multi-Asset Thematic	EUR	150 493	Cash
Nordic Small Cap	EUR	30 000	Cash
RMB Bond	USD	15 186	Cash
SMaRT Food	EUR	1 050 000	Cash
Sustainable Enhanced Bond 12M	EUR	10 200 794	Cash
Sustainable Euro Corporate Bond	EUR	420 000	Cash
Sustainable Euro Multi-Factor Corporate Bond	EUR	1 833 775	Cash
Sustainable Global Corporate Bond	USD	7 609 802	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	376 030	Cash
Sustainable Global Multi-Factor High Yield Bond	USD	382 524	Cash
Sustainable Multi-Asset Flexible	EUR	1 096 543	Cash
US High Yield Bond	USD	198 837	Cash
US Small Cap	USD	1	Cash

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Notes to the financial statements at 31/12/2023

As at 31 December 2023, the counterparties to swap agreements pledged the following collaterals in favour of the Company:

Sub-fund	Currency	OTC collateral	Type of collateral
Aqua	EUR	660 000	Cash
Climate Impact	EUR	1 100 000	Cash
Consumer Innovators	EUR	630 000	Cash
Disruptive Technology	EUR	11 790 000	Cash
Ecosystem Restoration	EUR	1 650 000	Cash
Energy Transition	EUR	42 180 000	Cash
Euro Bond Opportunities	EUR	1 850 000	Cash
Euro High Yield Bond	EUR	550 000	Cash
Euro High Yield Short Duration Bond	EUR	1 060 000	Cash
Euro Money Market	EUR	610 000	Cash
Global Bond Opportunities	EUR	12 070 000	Cash
Global Convertible	USD	5 777 320	Cash
Global Enhanced Bond 36M	EUR	2 680 000	Cash
Global Environment	EUR	2 990 000	Cash
Global High Yield Bond	EUR	2 110 000	Cash
Global Inflation-Linked Bond	EUR	7 450 000	Cash
Green Bond	EUR	8 670 000	Cash
Health Care Innovators	EUR	2 170 000	Cash
Local Emerging Bond	USD	1 143 744	Cash
Nordic Small Cap	EUR	1 130 000	Cash
SMaRT Food	EUR	1 050 000	Cash
Social Bond	EUR	260 000	Cash
Sustainable Euro Corporate Bond	EUR	270 000	Cash
Sustainable Europe Value	EUR	280 000	Cash
Sustainable Global Corporate Bond	USD	2 198 254	Cash
Sustainable Global Equity	USD	660 000	Cash
Sustainable Global Low Vol Equity	EUR	290 000	Cash
Sustainable Global Multi-Factor Corporate Bond	USD	353 488	Cash
Sustainable US Multi-Factor Equity	USD	1 358 720	Cash
Sustainable US Value Multi-Factor Equity	USD	552 325	Cash
US Growth	USD	4 440 694	Cash
US Small Cap	USD	1 106 000	Cash
USD Short Duration Bond	USD	320 349	Cash

Note 18 - Related party transactions

The related parties may, in their capacity as portfolio managers, also conduct transactions or invest in currencies or other financial products for the account of each sub-fund for which the related parties act as broker or for their own account or as counterparty for their clients, including in the case in which the related parties or their clients have the option of conducting transactions for their own account at the same time as for the account of each sub-fund.

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

When handling purchases and sales of securities for each sub-fund, the related parties may also have acted as counterparty at the best market conditions.

The Company considers that the commissions, increases and reductions invoiced by the related parties are competitive, although it is in the related parties' interests to receive favorable commission rates, for each sub-fund.

Note 19 - Change in the composition of the securities portfolio

The list of changes to the composition of the securities portfolio during the year is available free of charge at the Management Company's registered office and from local agents.

Note 20 - List of Investment managers

- Alfred Berg Kapitalförvaltning AS, Norway, abbreviated to Alfred Berg AS, Norway
- Alfred Berg Kapitalförvaltning AS, Sweden branch, abbreviated to Alfred Berg AS, Sweden
- BNP PARIBAS ASSET MANAGEMENT Asia Limited, Hong Kong, abbreviated to BNPP AM Asia
- BNP PARIBAS ASSET MANAGEMENT Brasil Ltda, Sao Paulo - SP, Brazil, abbreviated to BNPP AM Brazil
- BNP PARIBAS ASSET MANAGEMENT France, Paris, abbreviated to BNPP AM France
- BNP PARIBAS ASSET MANAGEMENT France, Belgian Branch, Brussels abbreviated to BNPP AM BE
- BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch, Amsterdam, abbreviated to BNPP AM Nederland
- BNP PARIBAS ASSET MANAGEMENT UK Limited, London, abbreviated to BNPP AM UK
- BNP PARIBAS ASSET MANAGEMENT USA Inc., New York, abbreviated to BNPP AM USA
- Impax Asset Management Limited Plc., London, abbreviated to Impax
- Mitsubishi UFJ Kokusai Asset Management Co. Ltd, Tokyo, Japan, abbreviated to MUKAM
- Sumitomo Mitsui Asset Management Co. Ltd., Tokyo, Japan, abbreviated to Sumitomo
- TEB Portföy Yönetimi A.Ş., Istanbul, Turkey, abbreviated to TEB

Sub-fund	Investment managers
Nordic Small Cap	Alfred Berg AS, Sweden BNPP AM UK (FX management)
Russia Equity	Alfred Berg AS, Sweden sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
Sustainable Asia ex-Japan Equity	BNPP AM Asia BNPP AM UK (FX management)
Sustainable Multi-Asset Balanced	BNPP AM BE BNPP AM UK (FX management) Additional Manager SRI pockets: BNPP AM France
Brazil Equity	BNPP AM Brazil
Latin America Equity	BNPP AM Brazil sub delegating to BNPP AM UK for the FX management
Euro Bond Euro Flexible Bond Euro Money Market Sustainable Euro Multi-Factor Equity USD Money Market	BNPP AM France
Belgium Equity Euro Government Bond Euro Medium Term Bond Flexible Global Credit	BNPP AM France sub delegating to BNPP AM UK for the Cash management
Multi-Asset Opportunities (formerly Emerging Multi-Asset Income)	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Futures implementation), Alfred Berg AS, Sweden , BNPP AM Asia , BNPP AM Brazil , BNPP AM UK (FX management) As of 27 October 2023: BNPP AM UK (incl. FX and futures implementation) sub delegating to BNPP AM France

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sub-fund	Investment managers
Euro Short Term Corporate Bond Opportunities Europe Convertible Europe Real Estate Securities Sustainable Europe Value Sustainable Global Multi-Factor High Yield Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Green Bond	BNPP AM France sub delegating to BNPP AM UK (inclusive FX and Cash management) BNPP AM UK (FX management)
Euro Corporate Bond Europe Small Cap Europe Small Cap Convertible Inclusive Growth Multi-Asset Thematic Social Bond Sustainable Euro Corporate Bond Sustainable Europe Dividend Target Risk Balanced	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Euro High Yield Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (inclusive FX management)
Sustainable Europe Multi-Factor Equity	BNPP AM France sub delegating to BNPP AM UK for the FX management
Sustainable Multi-Asset Flexible Sustainable US Value Multi-Factor Equity	BNPP AM France sub delegating to BNPP AM UK for the FX management BNPP AM UK (FX management)
RMB Bond	BNPP AM France sub delegating to BNPP AM UK (inclusive FX management) BNPP AM UK (FX management)
Global Enhanced Bond 36M	BNPP AM France BNPP AM UK (FX management) As of 1 June 2023: BNPP AM UK (incl. FX and futures implementation) sub delegating to BNPP AM France and BNPP AM USA
Enhanced Bond 6M Sustainable Global Low Vol Equity Sustainable US Multi-Factor Equity	BNPP AM France BNPP AM UK (FX management)
China A-Shares	BNPP AM France sub delegating to BNPP AM Asia
China Equity	BNPP AM France sub delegating to BNPP AM Asia BNPP AM UK (FX management)
Global Convertible Sustainable Enhanced Bond 12M Sustainable Euro Bond Sustainable Euro Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
Euro Defensive Equity	BNPP AM Nederland making use of the services of BNPP AM France
Ecosystem Restoration Energy Transition Euro High Yield Short Duration Bond Europe Growth Sustainable Global Equity	BNPP AM UK (inclusive FX and Cash management)
Emerging Bond Emerging Bond Opportunities Local Emerging Bond Sustainable Asian Cities Bond	BNPP AM UK (inclusive FX, Cash management and Futures Implementation)
Environmental Absolute Return Thematic Equity (EARTH)	BNPP AM UK (inclusive FX and Futures Implementation)
Euro Equity	BNPP AM UK (inclusive FX and Cash management) BNPP AM France

BNP PARIBAS FUNDS

Notes to the financial statements at 31/12/2023

Sub-fund	Investment managers
Global Inflation-Linked Bond	BNPP AM UK (inclusive FX management) BNPP AM USA
Global Bond Opportunities	BNPP AM UK (inclusive FX, Cash-management and Futures implementation) BNPP AM USA BNPP AM France As of 1 July 2023: BNPP AM UK (incl. FX, Cash management and futures implementation) sub delegating to BNPP AM USA
Europe Equity	BNPP AM UK BNPP AM France sub delegating to BNPP AM UK for the FX and Cash management
Global High Yield Bond Sustainable Global Corporate Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM France BNPP AM UK (inclusive FX management)
Euro Bond Opportunities	BNPP AM USA BNPP AM France sub delegation to BNPP AM UK for the FX, Cash management and Futures implementation As of 1 June 2023: BNPP AM UK (incl. FX, Cash management and futures implementation) sub delegating to BNPP AM France and BNPP AM USA
USD Short Duration Bond	BNPP AM UK (incl. FX and cash management) sub delegating to BNPP AM USA (as of 1 December 2023)
Euro Inflation-Linked Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management
Emerging Equity India Equity	BNPP AM Asia
Consumer Innovators Disruptive Technology Health Care Innovators US Growth US Mid Cap US Small Cap	BNPP AM USA sub delegating to BNPP AM UK for the Cash management BNPP AM UK (FX management)
US High Yield Bond	BNPP AM USA sub delegating to BNPP AM UK for the FX and Cash management BNPP AM UK (FX management)
Aqua Climate Impact Global Environment Green Tigers SMaRT Food	Impax BNPP AM UK (FX management)
Japan Equity	MUKAM BNPP AM UK (FX management)
Japan Small Cap	Sumitomo BNPP AM UK (FX management)
Turkey Equity	TEB sub delegating to BNPP AM UK for the FX management
Sustainable Global Multi-Factor Corporate Bond	BNPP AM France sub delegating to BNPP AM UK for the FX and cash management BNPP AM UK (FX Management)

Notes to the financial statements at 31/12/2023

Note 21 - Transaction fees

Transaction fees incurred by the Company relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets are mainly composed of standard fees, sundry fees on transaction, stamp fees, brokerage fees, custody fees, VAT, stock exchange fees, RTO fees (Reception and Transmission of Orders).

In line with bond market practice, a bid-offer spread is applied when buying or selling securities and other financial instruments. Consequently, in any given transaction, there will be a difference between the purchase and sale prices quoted by the broker, which represents the broker's remuneration.

The bid-offer spread is not included in the caption transaction fees of the statement of operations and of changes in net assets.

Note 22 - Tax reclaims as part of the Aberdeen/Fokus Bank Project

In several European Union member states, community law grants undertakings for collective investments (UCIs) the right to file claims with a view to recovering taxes they have been unjustly forced to pay. When one member state imposes a greater tax burden on a foreign UCI than on a resident UCI, this constitutes discrimination under community law.

This principle was confirmed by the ruling of the Court of Justice of the European Union (CJEU) in the "Aberdeen" case (18 June 2009). This ruling acknowledges that a non-resident UCI can be subject to discriminatory taxation, which constitutes an obstacle to freedom of establishment and/or the free movement of capital. Other CJEU rulings have subsequently confirmed this jurisprudence. Key examples are the rulings in the Santander (10 May 2010) and Emerging Markets (10 April 2014) cases regarding French and Polish tax legislation, respectively.

In light of this jurisprudence and in order to safeguard the right of UCIs to receive tax rebates, the Management Company has decided to file claims with the tax authorities in several member states whose discriminatory legislation fails to comply with community law. Preliminary studies will be carried out to determine whether or not the claims are viable, i.e. for which funds, in which member states and over what period of time it is necessary to request a rebate.

To date, there is no European legislation establishing a uniform framework for this type of claim. As a result, the time taken to receive a rebate and the complexity of the procedure vary depending on the member state in question. This means that it is necessary to constantly monitor developments in this regard.

Due to the uncertainty of the recoverability of the amounts, no accrual is recorded and it is booked under the caption "Income on investments and assets, net" when received.

Note 23 - Money Market Funds

On 14 June 2017, The European Parliament and The Council of the European Union released the Regulation 2017/1131 on money market funds (the "MMF Regulation") with effect as of 20 July 2018.

As at 31 December 2023, the following sub-funds of the Company are qualified as short-term variable asset value money market funds and are in the scope of the article 16.4 of the MMF Regulation, but invest less than 10% of their assets in other money market funds:

- Euro Money Market
- USD Money Market

Note 24 - Recovery of Belgian tax collected in Belgium

The Management Company has introduced recovery requests to Belgian tax authorities so as to safeguard SICAV rights, and so the interest of the shareholders, to benefit from a refund of Belgian tax levied. A potential tax refund is contingent upon the end of court and trial legal proceedings.

Due to the uncertainty of the recoverability of the amounts, no accrual is recorded and it is booked under the caption "Income on investments and assets, net" when received.

Note 25 - SFDR Statement

The SFDR disclosure related to Art 8 and/or Art 9 is available free of charge in the Company's official annual report.

Notes to the financial statements at 31/12/2023

Following the suspension of NAV's calculation since 2022 of the sub-fund Russia Equity, no movement has been observed and therefore no SFDR statement have been produced for this sub-fund.

Note 26 - Significant event

Since 24 February 2022, the Board of Directors has been very attentive to the consequences of the conflict between Russia and Ukraine and its impact on the energy shortage and food supplies in Europe. The Board of Directors closely monitors developments in terms of geopolitical events and their impact on global outlook, market and financial risks in order to take all necessary measures in the interest of shareholders.

Note 27 - Subsequent events

The monthly dividends were paid on 5 January 2024 for shares outstanding on 29 December 2023 with ex-date 2 January 2024.

The sub-fund BNP Paribas Flexi I - Lyra will be merged into the sub-fund BNP Paribas Funds Global Enhanced Bond 36M with effective date 8 March 2024.

As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France will be renamed BNP PARIBAS ASSET MANAGEMENT Europe.

As a result, BNP PARIBAS ASSET MANAGEMENT France, Belgian Branch will become BNP PARIBAS ASSET MANAGEMENT Europe, Belgian Branch, and BNP PARIBAS ASSET MANAGEMENT France, Netherlands Branch will be BNP PARIBAS ASSET MANAGEMENT Europe, Netherlands Branch.

BNP PARIBAS FUNDS

Unaudited appendix

Global market risk exposure

The Management Company of the Fund, after a risk profile assessment, decides between the commitment approach and the VaR (99%, 1 Month) to determine the global market risk exposure.

Leverage is determined using the sum of the notionals of all financial derivatives instruments used.

The global market risk exposure information for the year ending 31 December 2023, is as follows:

Sub-fund	Global Risk calculation Method	VaR model	Reference Portfolio	VaR limit	Lowest utilisation of VaR limit	Highest utilisation of VaR limit	Average utilisation of VaR limit	Average level of leverage reached during the year
Emerging Bond	Relative VaR	Historical VaR	JPM EMBI Global Diversified	200%	119.95%	182.96%	134.31%	51.72%
Environmental Absolute Return Thematic Equity (EARTH)*	Absolute VaR	Historical VaR	No Benchmark	20%	11.25%	22.55%	19.65%	56.02%
Euro Bond Opportunities	Absolute VaR	Historical VaR	No Benchmark	20%	5.44%	17.99%	7.26%	472.35%
Euro Defensive Equity	Relative VaR	Historical VaR	MSCI EMU	200%	71.29%	88.64%	81.58%	29.71%
Euro Flexible Bond	Absolute VaR	Historical VaR	No Benchmark	20%	1.52%	2.68%	2.01%	192.09%
Euro High Yield Bond	Relative VaR	Historical VaR	ICE BofAML BB-B European Currency Non-Financial High Yield Constrained	200%	77.69%	111.26%	91.56%	21.25%
Euro Short Term Corporate Bond Opportunities	Absolute VaR	Historical VaR	No Benchmark	20%	2.58%	3.85%	3.20%	74.72%
Europe Convertible	Relative VaR	Historical VaR	UBS Thomson Reuters Europe Hedged Convertible Bond (EUR)	200%	79.57%	120.10%	91.36%	46.11%
Europe Small Cap Convertible	Relative VaR	Historical VaR	UBS Thomson Reuters Europe Convertible Bond (EUR)	200%	63.51%	98.59%	76.41%	40.00%
Flexible Global Credit	Absolute VaR	Historical VaR	No Benchmark	20%	1.41%	2.80%	2.25%	75.93%
Global Bond Opportunities	Absolute VaR	Historical VaR	No Benchmark	20%	4.95%	18.41%	7.10%	635.06%
Global Convertible	Relative VaR	Historical VaR	Thomson Reuters Global Focus Hedged Convertible Bond (EUR)	200%	32.30%	108.67%	96.92%	68.52%
Global Enhanced Bond 36M	Absolute VaR	Historical VaR	No Benchmark	20%	2.05%	17.37%	4.23%	722.36%
Global Inflation-Linked Bond	Relative VaR	Historical VaR	Bloomberg WLD Government Inflation Linked All Mat (EUR HD)	200%	97.10%	111.19%	102.13%	114.32%
Sustainable Euro Multi-Factor Corporate Bond	Relative VaR	Historical VaR	ICE BOFAML Euro Corporate Index	200%	90.14%	102.63%	100.06%	26.11%

BNP PARIBAS FUNDS

Unaudited appendix

Sub-fund	Global Risk calculation Method	VaR model	Reference Portfolio	VaR limit	Lowest utilisation of VaR limit	Highest utilisation of VaR limit	Average utilisation of VaR limit	Average level of leverage reached during the year
Sustainable Global Multi-Factor Corporate Bond	Relative VaR	Historical VaR	Bloomberg Global Aggregate Corporate Index USD Hedged	200%	103.54%	145.38%	105.81%	67.21%
Sustainable Global Multi-Factor High Yield Bond	Relative VaR	Historical VaR	ICE BofAML Global High Yield Constrained Index USD Hedged	200%	86.49%	127.68%	96.00%	49.40%

The VaR exceeded their limits due to market volatility and therefore were classified as passive breaches.

*A detailed analysis of any breach in regulatory VaR was regularly performed and updated. All VaR breaches satisfied these criteria and were therefore classified as passive from their start up to 31 December 2023.

The sub-funds not disclosed in the table here above use the commitment approach in order to measure and monitor the global exposure.

BNP PARIBAS FUNDS

Unaudited appendix

Information on the Remuneration Policy in effect within the Management Company

Below are the quantitative information on remuneration, as required by Article 22 of the AIFM directive (Directive 2011/ 61 / EC of 8 June 2011) and by Article 69 (3) of the UCITS V directive (Directive 2014/91/EU of 23 July 2014), in a format compliant with the recommendations of the AFG (French Asset Management Association)¹.

Aggregate remuneration of members of staff of BNPP AM Luxembourg (art 22-2-e of AIFM directive and art 69-3 (a) of the UCITS V directive):

	Number of staff	Total remuneration (K EUR) (fixed + variable)	of which total variable remuneration (K EUR)
All employees of BNPP AM Luxembourg	101	9 906	1 117

Aggregate remuneration of members of staff of BNPP AM Luxembourg whose activity have a material impact on the risk profile of the firm and who are indeed “Identified Staff”² (art 22-2-f of AIFM directive and art 69-3 (b) of the UCITS V directive):

Business Area	Number of staff	Total Remuneration (kEUR)
Identified Staff of BNPP AM Luxembourg: <i>of which AIF/ UCITS and European mandates Portfolio managers</i>	4 -	919 -

Other information:

➤ Number of AIF and UCITS Funds under management of BNPP AM Luxembourg:

	Number of funds as at 31/12/2023	AuM (billion EUR) as at 31/12/2023 ³
UCITS	193	132
AIF	20	3

- Under the supervision of the BNP PARIBAS ASSET MANAGEMENT Holding’s remuneration committee and its board of directors, an independent and central audit of the Global BNP Paribas Asset Management remuneration policy and its implementation over the 2022 financial year was conducted between July and September 2023. The results of this audit, which covered BNP Paribas Asset Management entities with an AIFM and/or UCITS license, was rated “Generally Satisfactory” highlighting the solidity of the measures in place, particularly during its key steps: identification of regulated employees, consistency of remuneration with performance, application of regulatory deferral rules, implementation of indexation and deferral mechanisms. A recommendation -not qualified as an alert- was issued in 2023, signalling that the framework surrounding remuneration policies for external delegated management companies did not ensure sufficient alignment with regulatory requirements and needed to be more documented.
- More information on the determination of the variable remuneration is set out in the qualitative disclosure on the remuneration policy, which is available on the website of the company.

¹NB: The remuneration amounts above are not directly reconcilable with the accounting data of the year, as they reflect the annual salary base of staff as at 31 December 2023, and amounts allocated at the closing of the annual variable compensation review process in March 2024, whether this variable remuneration is deferred or not.

²The list of Identified Staff is determined based on end of year review.

³The communicated amounts include master-feeder funds.

Unaudited appendix

Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)

Securities lending

During the year ended 31 December 2023, the Company entered into securities lending transactions. Those transactions are in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of Securities Financing Transactions and of Reuse.

As at 31 December 2023, there is no securities lending in the sub-funds.

The Company receives a remuneration on these lending transactions. This remuneration is presented in the statement of operations and changes in net assets in the section entitled "Income on investment and assets, net". A fee amounting to 15% of the interest received is perceived by the Agency (BNPP SA) and a fee amounting to 15% of the interest is perceived by the Management Company, (BNP Paribas Asset Management) for the services that it provides to the Company in the framework of securities lending contracts.

Guarantee on securities lending

In the framework of lending transactions, the sub-funds of the SICAV receive a guarantee (in the form of bonds issued or guaranteed by a government or by a regional or local government in a member state of the OECD, or issued or guaranteed by local, regional or international branches of supranational institutions or organisations that have a rating of at least AA and/or bonds issued or guaranteed by leading issuers offering adequate liquidity), whose value at the time of concluding the securities lending contract is at least equal to 105% of the total market value of the securities lent.

Data on return and cost

The sub-funds receive a remuneration on these Securities lending contracts. This remuneration is presented in the statement of operations and changes in net assets in the section entitled "Income on investment and assets, net". A fee amounting to 15% of the interest received is perceived by the Agency (BNPP SA) and a fee amounting to 15% of the interest is perceived by the Management Company, (BNP Paribas Asset Management) for the services that it provides to the SICAV in the framework of securities lending contracts.

Data on reuse of collateral

There were no collateral securities and cash collateral reused during the year ended 31 December 2023.

Eligibility for the "Plan Epargne en Actions" (PEA)

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the Company listed below permanently invest at least 75% of their net assets in shares and rights that are eligible for the PEA and are issued by companies established in France, another Member State of the European Union or in Iceland or Norway and which are subject to corporation tax or an equivalent regime.

- Euro Defensive Equity
- Euro Equity
- Nordic Small Cap
- Sustainable Euro Multi-Factor Equity
- Sustainable Europe Value

BNP PARIBAS FUNDS

Information for investors in Switzerland (unaudited)

Total Expense Ratios

The Total Expense Ratio (TER) is the sum of Management Fees and Other Fees for the period, as a proportion of the average net assets of the unit class. Management Fees are calculated on the basis of the average net assets of the previous month for each unit class.

Other Fees include all other fees (auditor's fees, cost of net asset value publication, "taxe d'abonnement" (subscription tax), etc.) and commissions (depository, administrative agent, etc.) with the exception of fees and commissions linked to transactions.

In the specific case of sub-funds and unit classes launched during year, the TER has been calculated on the basis of Management Fees and Other Fees recognised since launch and extrapolated over a 12-month period.

For the year from 1 January 2023 to 31 December 2023, the TER is :

1. Sub-funds without performance fees

Sub-funds	Share classes	TER
Aqua	Share "B USD - Capitalisation"	3.42%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic HKD - Capitalisation"	2.23%
	Share "Classic RH CNH - Capitalisation"	2.22%
	Share "Classic RH CNH MD - Distribution"	2.22%
	Share "Classic RH CZK - Capitalisation"	2.23%
	Share "Classic RH HKD MD - Distribution"	2.16%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "Classic RH USD - Capitalisation"	2.22%
	Share "Classic RH USD MD - Distribution"	2.22%
	Share "Classic SGD - Capitalisation"	2.22%
	Share "Classic USD - Capitalisation"	2.22%
	Share "Classic USD - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I USD - Capitalisation"	1.11%
	Share "K - Capitalisation"	2.97%
	Share "Life - Capitalisation"	0.75%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.16%
	Share "Privilege - Distribution"	1.16%
	Share "Privilege CHF - Capitalisation"	1.16%
	Share "Privilege GBP - Capitalisation"	1.16%
	Share "Privilege USD - Capitalisation"	1.16%
	Share "U11 H EUR - Capitalisation"	2.22%
	Share "UI15 JPY - Capitalisation"	0.76%
	Share "UI8 USD - Capitalisation"	0.75%
Share "UI9 - Capitalisation"	0.80%	
Share "X - Capitalisation"	0.54%	
Belgium Equity	Share "Classic - Capitalisation"	1.66%
	Share "Classic - Distribution"	1.66%

BNP PARIBAS FUNDS

Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Brazil Equity	Share "Classic - Capitalisation"	2.24%
	Share "Classic - Distribution"	2.24%
	Share "Classic EUR - Capitalisation"	2.24%
	Share "Classic EUR - Distribution"	2.27%
	Share "Classic SEK - Capitalisation"	2.26%
	Share "N - Capitalisation"	2.99%
	Share "Privilege - Capitalisation"	1.22%
China A-Shares	Share "Classic - Capitalisation"	2.23%
	Share "Classic - Distribution"	2.23%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic HKD - Capitalisation"	2.11%
	Share "I - Capitalisation"	1.06%
	Share "I EUR - Capitalisation"	1.06%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.16%
China Equity	Share "Classic - Capitalisation"	2.23%
	Share "Classic - Distribution"	2.23%
	Share "Classic EUR - Capitalisation"	2.23%
	Share "Classic EUR - Distribution"	2.23%
	Share "Classic H EUR - Capitalisation"	2.22%
	Share "Classic NOK - Capitalisation"	2.11%
	Share "Classic RH EUR - Capitalisation"	2.23%
	Share "Classic RH SGD - Capitalisation"	2.20%
	Share "Classic RH SGD MD - Distribution"	2.24%
	Share "Classic SEK - Capitalisation"	2.11%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.11%
	Share "K EUR - Capitalisation"	2.97%
	Share "N - Capitalisation"	2.98%
	Share "N EUR - Capitalisation"	2.82%
	Share "Privilege - Capitalisation"	1.23%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege EUR - Capitalisation"	1.21%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Climate Impact	Share "Classic - Capitalisation"	2.67%
	Share "Classic - Distribution"	2.67%
	Share "Classic H EUR - Capitalisation"	2.67%
	Share "Classic HKD - Capitalisation"	2.68%
	Share "Classic RH CNH - Capitalisation"	2.68%
	Share "Classic RH HKD - Capitalisation"	2.63%
	Share "Classic RH SGD - Capitalisation"	2.65%
	Share "Classic RH USD - Capitalisation"	2.68%
	Share "Classic USD - Capitalisation"	2.67%
	Share "I - Capitalisation"	1.31%
	Share "I - Distribution"	1.30%
	Share "I Plus - Capitalisation"	0.90%
	Share "I USD - Capitalisation"	1.29%
	Share "K - Capitalisation"	3.42%
	Share "N - Capitalisation"	3.42%
	Share "Privilege - Capitalisation"	1.42%
	Share "Privilege - Distribution"	1.42%
	Share "Privilege RH CHF - Distribution"	1.42%
	Share "Privilege RH EUR - Capitalisation"	1.40%
	Share "Privilege RH EUR - Distribution"	1.42%
	Share "Privilege RH GBP - Distribution"	1.42%
	Share "Privilege USD - Capitalisation"	1.42%
	Share "Privilege USD - Distribution"	1.42%
	Share "U2 HKD - Capitalisation"	1.98%
	Share "U2 HKD - Distribution"	1.97%
	Share "U2 HKD MD - Distribution"	1.94%
	Share "U2 RH AUD - Distribution"	1.97%
	Share "U2 RH CHF - Distribution"	1.96%
	Share "U2 RH CNH - Capitalisation"	1.97%
	Share "U2 RH CNH - Distribution"	1.97%
	Share "U2 RH CNH MD - Distribution"	1.97%
	Share "U2 RH EUR - Capitalisation"	1.98%
	Share "U2 RH EUR - Distribution"	1.98%
	Share "U2 RH EUR MD - Distribution"	1.99%
	Share "U2 RH GBP - Distribution"	1.97%
	Share "U2 RH SGD - Capitalisation"	1.97%
	Share "U2 RH SGD - Distribution"	1.98%
	Share "U2 RH SGD MD - Distribution"	1.97%
	Share "U2 RH USD - Capitalisation"	1.98%
	Share "U2 USD - Capitalisation"	1.97%
	Share "U2 USD - Distribution"	1.97%
	Share "U2 USD MD - Distribution"	1.98%
Share "X - Capitalisation"	0.70%	
Share "X - Distribution"	0.72%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Consumer Innovators	Share "B USD - Capitalisation"	3.05%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic RH SGD - Capitalisation"	1.95%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "N USD - Capitalisation"	2.00%
	Share "Privilege - Capitalisation"	1.07%
Share "Privilege - Distribution"	1.07%	
Disruptive Technology	Share "B USD - Capitalisation"	2.97%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CZK - Capitalisation"	1.97%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic RH USD - Capitalisation"	1.96%
	Share "Classic USD - Capitalisation"	1.97%
	Share "Classic USD - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I GBP - Capitalisation"	0.96%
	Share "I Plus - Capitalisation"	0.81%
	Share "I USD - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "N USD - Capitalisation"	1.98%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.07%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "Privilege RH USD - Capitalisation"	1.07%
	Share "Privilege USD - Capitalisation"	1.07%
	Share "UI6 H EUR - Capitalisation"	0.70%
	Share "UP4 - Distribution"	0.87%
Share "X - Capitalisation"	0.22%	
Share "X - Distribution"	0.21%	
Share "X NOK - Capitalisation"	0.21%	

BNP PARIBAS FUNDS

Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Ecosystem Restoration	Share "Classic - Capitalisation"	2.01%
	Share "Classic - Distribution"	2.01%
	Share "Classic H EUR - Capitalisation"	2.02%
	Share "Classic HKD - Capitalisation"	0.85%
	Share "Classic RH CNH - Capitalisation"	2.01%
	Share "Classic RH CZK - Capitalisation"	2.02%
	Share "Classic RH SGD - Capitalisation"	1.98%
	Share "Classic USD - Capitalisation"	2.01%
	Share "I - Capitalisation"	1.00%
	Share "I JPY - Capitalisation"	1.00%
	Share "I USD - Capitalisation"	1.00%
	Share "IH EUR - Capitalisation"	1.00%
	Share "IH JPY - Capitalisation"	0.90%
	Share "N - Capitalisation"	2.77%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.09%
	Share "Privilege RH GBP - Capitalisation"	1.11%
	Share "Privilege USD - Capitalisation"	1.09%
	Share "X - Capitalisation"	0.21%
Emerging Bond	Share "B MD - Distribution"	2.62%
	Share "BH AUD MD - Distribution"	2.62%
	Share "Classic - Capitalisation"	1.62%
	Share "Classic - Distribution"	1.62%
	Share "Classic EUR - Capitalisation"	1.62%
	Share "Classic EUR - Distribution"	1.62%
	Share "Classic H AUD MD - Distribution"	1.61%
	Share "Classic H EUR - Capitalisation"	1.62%
	Share "Classic H EUR - Distribution"	1.62%
	Share "Classic MD - Distribution"	1.63%
	Share "I - Capitalisation"	0.73%
	Share "I EUR - Capitalisation"	0.82%
	Share "IH EUR - Capitalisation"	0.73%
	Share "N - Capitalisation"	2.12%
	Share "Privilege - Capitalisation"	0.93%
	Share "Privilege H EUR - Capitalisation"	0.92%
	Share "X - Capitalisation"	0.18%
	Share "X EUR - Capitalisation"	0.18%

BNP PARIBAS FUNDS

Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Emerging Bond Opportunities	Share "B MD - Distribution"	2.89%
	Share "B RH AUD MD - Distribution"	2.85%
	Share "B RH ZAR MD - Distribution"	2.87%
	Share "Classic - Capitalisation"	1.87%
	Share "Classic - Distribution"	1.87%
	Share "Classic EUR - Distribution"	1.87%
	Share "Classic EUR MD - Distribution"	1.87%
	Share "Classic GBP - Distribution"	1.86%
	Share "Classic HKD MD - Distribution"	1.87%
	Share "Classic MD - Distribution"	1.87%
	Share "Classic MD2 - Distribution"	1.88%
	Share "Classic RH AUD MD - Distribution"	1.87%
	Share "Classic RH CNH MD - Distribution"	1.87%
	Share "Classic RH EUR - Capitalisation"	1.87%
	Share "Classic RH EUR - Distribution"	1.87%
	Share "Classic RH HKD MD - Distribution"	1.89%
	Share "Classic RH SGD MD - Distribution"	1.86%
	Share "Classic RH ZAR MD - Distribution"	1.87%
	Share "I - Capitalisation"	0.78%
	Share "I EUR - Capitalisation"	0.79%
	Share "I RH EUR - Capitalisation"	0.78%
	Share "N - Capitalisation"	2.37%
Share "Privilege - Capitalisation"	1.02%	
Share "Privilege EUR - Capitalisation"	1.02%	
Share "Privilege RH EUR - Distribution"	1.03%	
Emerging Equity	Share "B - Capitalisation"	3.19%
	Share "Classic - Capitalisation"	2.23%
	Share "Classic - Distribution"	2.23%
	Share "Classic CZK - Capitalisation"	2.23%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.23%
	Share "Classic NOK - Capitalisation"	2.22%
	Share "Classic SEK - Capitalisation"	2.23%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.20%
	Share "N - Capitalisation"	2.99%
	Share "N EUR - Capitalisation"	3.00%
	Share "Privilege - Capitalisation"	1.23%
	Share "Privilege EUR - Capitalisation"	1.23%
	Share "X - Capitalisation"	0.22%

BNP PARIBAS FUNDS

Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Energy Transition	Share "B USD - Capitalisation"	2.98%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic GBP - Distribution"	1.94%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic HKD - Capitalisation"	1.98%
	Share "Classic RH CNH - Capitalisation"	1.98%
	Share "Classic RH HKD - Capitalisation"	2.11%
	Share "Classic RH SGD - Capitalisation"	1.97%
	Share "Classic RH USD - Capitalisation"	2.04%
	Share "Classic Solidarity H EUR - Capitalisation"	1.97%
	Share "Classic USD - Capitalisation"	1.97%
	Share "Classic USD - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I Plus - Capitalisation"	0.81%
	Share "I RH GBP - Capitalisation"	0.96%
	Share "I USD - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "N USD - Capitalisation"	1.98%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.07%
	Share "Privilege H USD - Capitalisation"	1.07%
Share "Privilege RH GBP - Capitalisation"	1.08%	
Share "Privilege USD - Capitalisation"	1.06%	
Share "X - Capitalisation"	0.21%	
Enhanced Bond 6M	Share "Classic - Capitalisation"	0.42%
	Share "Classic - Distribution"	0.43%
	Share "I - Capitalisation"	0.20%
	Share "I - Distribution"	0.20%
	Share "I Plus - Capitalisation"	0.15%
	Share "N - Capitalisation"	0.53%
	Share "Privilege - Capitalisation"	0.26%
	Share "Privilege - Distribution"	0.26%
	Share "X - Capitalisation"	0.11%
Euro Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "K - Capitalisation"	2.04%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Capitalisation"	0.18%
Euro Bond Opportunities	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Euro Corporate Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H CZK - Capitalisation"	1.12%
	Share "I - Capitalisation"	0.48%
	Share "I - Distribution"	0.48%
	Share "K - Capitalisation"	2.02%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Capitalisation"	0.18%
	Share "X - Distribution"	0.18%
Euro Defensive Equity	Share "Classic - Capitalisation"	1.58%
	Share "Classic - Distribution"	1.58%
	Share "I - Capitalisation"	0.71%
	Share "I - Distribution"	0.71%
	Share "Privilege - Capitalisation"	0.92%
	Share "X - Capitalisation"	0.21%
Euro Equity	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.97%
	Share "Classic H CZK - Capitalisation"	1.98%
	Share "Classic H USD - Capitalisation"	1.98%
	Share "Classic SEK - Capitalisation"	1.97%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
Euro Flexible Bond	Share "Classic - Capitalisation"	1.07%
	Share "Classic - Distribution"	1.07%
	Share "I - Capitalisation"	0.46%
	Share "N - Capitalisation"	1.57%
	Share "Privilege - Capitalisation"	0.66%
	Share "Privilege - Distribution"	0.67%
	Share "U12 - Distribution"	1.07%
	Share "X - Capitalisation"	0.16%
Euro Government Bond	Share "Classic - Capitalisation"	1.07%
	Share "Classic - Distribution"	1.07%
	Share "I - Capitalisation"	0.43%
	Share "K - Capitalisation"	1.98%
	Share "N - Capitalisation"	1.58%
	Share "Privilege - Capitalisation"	0.65%
	Share "Privilege - Distribution"	0.62%
Share "X - Capitalisation"	0.18%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Euro High Yield Bond	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	Share "Classic H USD MD - Distribution"	1.58%
	Share "Classic MD - Distribution"	1.58%
	Share "I - Capitalisation"	0.73%
	Share "I - Distribution"	0.74%
	Share "I Plus - Capitalisation"	0.52%
	Share "K - Capitalisation"	2.32%
	Share "N - Capitalisation"	2.07%
	Share "N - Distribution"	2.07%
	Share "Privilege - Capitalisation"	0.87%
	Share "Privilege - Distribution"	0.87%
	Share "X - Capitalisation"	0.18%
Euro High Yield Short Duration Bond	Share "Classic - Capitalisation"	1.17%
	Share "Classic - Distribution"	1.17%
	Share "Classic H USD - Capitalisation"	1.17%
	Share "Classic H USD - Distribution"	1.18%
	Share "I - Capitalisation"	0.38%
	Share "N - Distribution"	1.67%
	Share "NH USD - Capitalisation"	1.67%
	Share "Privilege - Capitalisation"	0.68%
	Share "Privilege H USD - Capitalisation"	0.71%
	Share "X - Capitalisation"	0.18%
Euro Inflation-Linked Bond	Share "Classic - Capitalisation"	0.97%
	Share "Classic - Distribution"	0.97%
	Share "I - Capitalisation"	0.41%
	Share "N - Capitalisation"	1.47%
	Share "Privilege - Capitalisation"	0.57%
	Share "Privilege - Distribution"	0.57%
	Share "X - Capitalisation"	0.18%
Euro Medium Term Bond	Share "Classic - Capitalisation"	0.87%
	Share "Classic - Distribution"	0.87%
	Share "I - Capitalisation"	0.38%
	Share "K - Capitalisation"	1.85%
	Share "N - Capitalisation"	1.37%
	Share "Privilege - Capitalisation"	0.52%
	Share "Privilege - Distribution"	0.53%
Euro Money Market	Share "Classic - Capitalisation"	0.42%
	Share "Classic - Distribution"	0.43%
	Share "Classic Plus - Distribution"	0.27%
	Share "I - Capitalisation"	0.21%
	Share "Privilege - Capitalisation"	0.26%
	Share "Privilege - Distribution"	0.25%
	Share "X - Capitalisation"	0.08%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Euro Short Term Corporate Bond Opportunities	Share "Classic - Capitalisation"	1.22%
	Share "Classic - Distribution"	1.22%
	Share "I - Capitalisation"	0.53%
	Share "K - Capitalisation"	1.97%
	Share "N - Capitalisation"	1.72%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Distribution"	0.18%
Europe Convertible	Share "Classic - Capitalisation"	1.62%
	Share "Classic - Distribution"	1.62%
	Share "I - Capitalisation"	0.81%
	Share "N - Capitalisation"	2.23%
	Share "N - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.97%
	Share "Privilege - Distribution"	0.97%
Europe Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CHF - Capitalisation"	1.97%
	Share "Classic CHF - Distribution"	1.97%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I Plus - Capitalisation"	0.51%
	Share "N - Capitalisation"	2.72%
	Share "N CHF - Capitalisation"	1.93%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
	Europe Growth	Share "Classic - Capitalisation"
Share "Classic - Distribution"		1.97%
Share "Classic RH SGD - Capitalisation"		1.97%
Share "Classic RH SGD MD - Distribution"		1.97%
Share "Classic RH USD - Capitalisation"		1.98%
Share "Classic RH USD MD - Distribution"		1.98%
Share "Classic USD - Capitalisation"		1.97%
Share "I - Capitalisation"		0.96%
Share "N - Capitalisation"		2.72%
Share "Privilege - Capitalisation"		1.07%
Share "Privilege - Distribution"		1.07%
Share "X - Capitalisation"		0.21%
Share "X3 - Capitalisation"		0.21%
Europe Real Estate Securities		Share "Classic - Capitalisation"
	Share "Classic - Distribution"	1.97%
	Share "Classic NOK - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
	Share "X - Distribution"	0.21%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Europe Small Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic NOK - Capitalisation"	2.24%
	Share "Classic RH SGD - Capitalisation"	2.24%
	Share "Classic RH USD - Capitalisation"	2.23%
	Share "Classic SEK - Capitalisation"	2.24%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.98%
	Share "Privilege - Capitalisation"	1.23%
	Share "Privilege - Distribution"	1.22%
	Share "X2 - Capitalisation"	0.21%
Europe Small Cap Convertible	Share "Classic - Capitalisation"	1.62%
	Share "Classic - Distribution"	1.62%
	Share "I - Capitalisation"	0.81%
	Share "I - Distribution"	0.81%
	Share "N - Capitalisation"	2.23%
	Share "N - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.97%
	Share "Privilege - Distribution"	0.97%
Flexible Global Credit	Share "Classic - Capitalisation"	0.82%
	Share "Classic - Distribution"	0.82%
	Share "X - Distribution"	0.18%
Global Bond Opportunities	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H USD - Capitalisation"	1.12%
	Share "Classic USD MD - Distribution"	1.13%
	Share "I - Capitalisation"	0.48%
	Share "K - Capitalisation"	1.87%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "X - Capitalisation"	0.18%
Global Convertible	Share "Classic - Capitalisation"	1.62%
	Share "Classic - Distribution"	1.63%
	Share "Classic MD - Distribution"	1.63%
	Share "Classic RH CZK - Capitalisation"	1.63%
	Share "Classic RH EUR - Capitalisation"	1.62%
	Share "Classic RH EUR - Distribution"	1.62%
	Share "Classic RH PLN - Distribution"	1.58%
	Share "I - Capitalisation"	0.81%
	Share "I RH EUR - Capitalisation"	0.81%
	Share "I RH NOK - Capitalisation"	0.81%
	Share "N - Capitalisation"	2.23%
	Share "N RH EUR - Capitalisation"	2.22%
	Share "N RH EUR - Distribution"	2.22%
	Share "Privilege - Capitalisation"	0.98%
	Share "Privilege RH EUR - Capitalisation"	0.97%
	Share "Privilege RH EUR - Distribution"	0.97%
Share "X EUR - Capitalisation"	0.22%	

BNP PARIBAS FUNDS

Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Global Environment	Share "B USD - Capitalisation"	3.25%
	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.22%
	Share "Classic HKD - Capitalisation"	2.23%
	Share "Classic NOK - Capitalisation"	2.23%
	Share "Classic RH CNH MD - Distribution"	2.26%
	Share "Classic RH HKD MD - Distribution"	2.15%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "Classic RH USD MD - Distribution"	2.22%
	Share "Classic SEK - Capitalisation"	2.23%
	Share "Classic SGD - Capitalisation"	2.22%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I Plus H JPY - Capitalisation"	0.76%
	Share "I Plus JPY - Capitalisation"	0.76%
	Share "I USD - Capitalisation"	1.06%
	Share "K - Capitalisation"	2.97%
	Share "N - Capitalisation"	2.97%
	Share "N - Distribution"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege GBP - Distribution"	1.22%
	Share "Privilege USD - Capitalisation"	1.23%
	Share "UI13 RH USD - Capitalisation"	0.81%
	Share "X - Capitalisation"	0.56%
Share "X - Distribution"	0.56%	
Global High Yield Bond	Share "BH AUD MD - Distribution"	2.57%
	Share "BH USD MD - Distribution"	2.57%
	Share "Classic - Capitalisation"	1.57%
	Share "Classic - Distribution"	1.57%
	Share "Classic H AUD MD - Distribution"	1.57%
	Share "Classic H CZK - Capitalisation"	1.58%
	Share "Classic H USD - Capitalisation"	1.57%
	Share "Classic H USD - Distribution"	1.57%
	Share "Classic H USD MD - Distribution"	1.58%
	Share "Classic USD MD - Distribution"	1.57%
	Share "I - Capitalisation"	0.73%
	Share "IH USD - Capitalisation"	0.73%
	Share "K - Capitalisation"	2.32%
	Share "N - Capitalisation"	2.06%
	Share "N - Distribution"	2.07%
	Share "Privilege - Capitalisation"	0.87%
	Share "Privilege - Distribution"	0.87%
	Share "X - Capitalisation"	0.18%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Global Inflation-Linked Bond	Share "Classic - Capitalisation"	0.97%
	Share "Classic - Distribution"	0.97%
	Share "Classic USD - Capitalisation"	0.99%
	Share "I - Capitalisation"	0.41%
	Share "N - Capitalisation"	1.47%
	Share "Privilege - Capitalisation"	0.58%
	Share "UI10 H SGD - Capitalisation"	0.22%
	Share "X - Capitalisation"	0.18%
Green Bond	Share "Classic - Capitalisation"	0.97%
	Share "Classic - Distribution"	0.97%
	Share "I - Capitalisation"	0.43%
	Share "K - Capitalisation"	1.62%
	Share "N - Capitalisation"	1.37%
	Share "Privilege - Capitalisation"	0.62%
	Share "Privilege - Distribution"	0.62%
	Share "X - Capitalisation"	0.17%
	Share "X - Distribution"	0.17%
	Share "XH AUD QD - Distribution"	0.15%
Green Tigers	Share "Classic - Capitalisation"	2.23%
	Share "Classic - Distribution"	2.29%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.21%
	Share "Classic HKD - Capitalisation"	2.19%
	Share "Classic MD - Distribution"	2.17%
	Share "Classic RH CNH - Capitalisation"	2.22%
	Share "Classic RH SGD - Capitalisation"	2.21%
	Share "Classic RH SGD MD - Distribution"	2.22%
	Share "I - Capitalisation"	1.11%
	Share "I EUR - Capitalisation"	1.11%
	Share "N - Capitalisation"	2.96%
	Share "N EUR - Capitalisation"	2.96%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.23%
	Share "Privilege EUR - Capitalisation"	1.22%
	Share "Privilege EUR - Distribution"	1.22%
	Share "Privilege RH EUR - Capitalisation"	1.23%
	Share "Privilege RH EUR - Distribution"	1.21%
	Share "U2 - Capitalisation"	1.97%
	Share "U2 - Distribution"	1.97%
	Share "U2 RH GBP - Distribution"	1.97%
	Share "U2 RH SGD - Capitalisation"	1.97%
	Share "UI14 - Capitalisation"	0.84%
	Share "X EUR - Capitalisation"	0.21%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Health Care Innovators	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.97%
	Share "Classic SEK - Capitalisation"	1.99%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
Inclusive Growth	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic HKD - Capitalisation"	1.98%
	Share "Classic RH CNH - Capitalisation"	1.97%
	Share "Classic RH SGD - Capitalisation"	1.96%
	Share "Classic USD - Capitalisation"	1.95%
	Share "I - Capitalisation"	0.96%
	Share "K - Capitalisation"	2.77%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Distribution"	1.06%
	Share "Privilege H EUR - Capitalisation"	1.07%
	Share "X - Capitalisation"	0.21%
India Equity	Share "Classic - Capitalisation"	2.21%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic NOK - Capitalisation"	2.26%
	Share "Classic SEK - Capitalisation"	2.26%
	Share "I - Capitalisation"	1.11%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.22%
Japan Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.97%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic H USD - Capitalisation"	1.94%
	Share "Classic USD - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I EUR - Capitalisation"	0.96%
	Share "IH USD - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "N EUR - Capitalisation"	2.67%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "Privilege H EUR - Capitalisation"	1.06%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Japan Small Cap	Share "Classic - Capitalisation"	2.33%
	Share "Classic - Distribution"	2.33%
	Share "Classic EUR - Capitalisation"	2.34%
	Share "Classic EUR - Distribution"	2.32%
	Share "Classic H EUR - Capitalisation"	2.33%
	Share "Classic H USD - Capitalisation"	2.33%
	Share "Classic USD - Capitalisation"	2.28%
	Share "I - Capitalisation"	1.18%
	Share "I EUR - Capitalisation"	1.20%
	Share "IH USD - Capitalisation"	1.18%
	Share "N - Capitalisation"	3.08%
	Share "Privilege - Capitalisation"	1.31%
	Share "Privilege EUR - Capitalisation"	1.31%
	Share "Privilege H EUR - Capitalisation"	1.30%
	Share "Privilege H USD - Capitalisation"	1.30%
Share "X - Capitalisation"	0.51%	
Latin America Equity	Share "Classic - Capitalisation"	2.25%
	Share "Classic - Distribution"	2.24%
	Share "Classic EUR - Capitalisation"	2.25%
	Share "Classic EUR - Distribution"	2.30%
	Share "I - Capitalisation"	1.12%
	Share "N - Capitalisation"	3.00%
	Share "Privilege - Capitalisation"	1.25%
	Share "Privilege EUR - Capitalisation"	1.18%
Local Emerging Bond	Share "B MD - Distribution"	2.78%
	Share "Classic - Capitalisation"	1.77%
	Share "Classic - Distribution"	1.77%
	Share "Classic EUR - Capitalisation"	1.77%
	Share "Classic EUR - Distribution"	1.77%
	Share "Classic GBP - Distribution"	1.79%
	Share "Classic MD - Distribution"	1.77%
	Share "Classic RH EUR - Capitalisation"	1.77%
	Share "Classic RH EUR - Distribution"	1.76%
	Share "I - Capitalisation"	0.78%
	Share "I RH EUR - Capitalisation"	0.78%
	Share "N - Capitalisation"	2.27%
	Share "Privilege - Capitalisation"	0.96%
	Share "Privilege - Distribution"	0.97%
	Share "Privilege EUR - Capitalisation"	0.97%
Share "Privilege RH EUR - Capitalisation"	0.97%	
Share "X EUR - Capitalisation"	0.18%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Multi-Asset Opportunities	Share "B MD - Distribution"	2.82%
	Share "B RH AUD MD - Distribution"	2.66%
	Share "Classic - Capitalisation"	1.68%
	Share "Classic - Distribution"	1.68%
	Share "Classic EUR - Capitalisation"	1.67%
	Share "Classic EUR - Distribution"	1.68%
	Share "Classic HKD MD - Distribution"	1.68%
	Share "Classic MD - Distribution"	1.68%
	Share "Classic RH AUD MD - Distribution"	1.67%
	Share "Classic RH CNH MD - Distribution"	1.67%
	Share "Classic RH EUR - Capitalisation"	1.67%
	Share "Classic RH EUR - Distribution"	1.66%
	Share "Classic RH SGD MD - Distribution"	1.67%
	Share "I RH EUR - Capitalisation"	0.81%
	Share "Privilege RH EUR - Capitalisation"	0.98%
	Multi-Asset Thematic	Share "Classic - Capitalisation"
Share "Classic - Distribution"		1.63%
Share "Classic MD - Distribution"		1.63%
Share "Classic RH AUD - Capitalisation"		1.63%
Share "Classic RH AUD MD - Distribution"		1.63%
Share "Classic RH CAD MD - Distribution"		1.63%
Share "Classic RH CNH MD - Distribution"		1.63%
Share "Classic RH CZK - Capitalisation"		1.63%
Share "Classic RH HKD MD - Distribution"		1.63%
Share "Classic RH SGD - Capitalisation"		1.63%
Share "Classic RH SGD MD - Distribution"		1.63%
Share "Classic RH USD - Capitalisation"		1.63%
Share "Classic RH USD MD - Distribution"		1.63%
Share "I - Capitalisation"		0.80%
Share "N - Capitalisation"		2.38%
Share "Privilege RH USD - Capitalisation"		0.93%
Share "Privilege RH USD MD - Distribution"	0.93%	
Nordic Small Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic H NOK - Distribution"	2.22%
	Share "Classic NOK - Capitalisation"	2.21%
	Share "Classic RH CZK - Capitalisation"	2.23%
	Share "Classic SEK - Capitalisation"	2.21%
	Share "I - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.97%
Share "Privilege - Capitalisation"	1.22%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
RMB Bond	Share "Classic - Capitalisation"	1.38%
	Share "Classic - Distribution"	1.37%
	Share "Classic CNH MD - Distribution"	1.36%
	Share "Classic EUR - Capitalisation"	1.40%
	Share "Classic EUR - Distribution"	1.38%
	Share "Classic H AUD MD - Distribution"	1.37%
	Share "Classic H EUR - Capitalisation"	1.36%
	Share "Classic H EUR MD - Distribution"	1.36%
	Share "Classic H HKD MD - Distribution"	1.36%
	Share "Classic H SGD MD - Distribution"	1.37%
	Share "Classic H USD MD - Distribution"	1.37%
	Share "Classic MD - Distribution"	1.44%
	Share "I - Capitalisation"	0.59%
	Share "I CNH - Capitalisation"	0.66%
	Share "I EUR - Capitalisation"	0.76%
	Share "I RH EUR - Capitalisation"	0.58%
	Share "IH EUR - Capitalisation"	0.58%
	Share "NH EUR - Capitalisation"	1.86%
	Share "Privilege - Capitalisation"	0.77%
	Share "Privilege - Distribution"	0.77%
Share "Privilege RH EUR - Capitalisation"	0.77%	
Share "X - Capitalisation"	0.18%	
Russia Equity (NAV suspended)	Share "B USD - Capitalisation"	0.40%
	Share "B USD MD - Distribution"	0.42%
	Share "Classic - Capitalisation"	0.40%
	Share "Classic - Distribution"	0.40%
	Share "Classic RH ZAR MD - Distribution"	0.42%
	Share "Classic USD - Capitalisation"	0.40%
	Share "Classic USD - Distribution"	0.40%
	Share "Classic USD MD - Distribution"	0.40%
	Share "I - Capitalisation"	0.19%
	Share "I - Distribution"	0.19%
	Share "N - Capitalisation"	0.40%
	Share "Privilege - Capitalisation"	0.26%
	Share "Privilege - Distribution"	0.26%
	Share "Privilege GBP - Distribution"	0.27%
	Share "X - Capitalisation"	0.18%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
SMaRT Food	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic CHF - Capitalisation"	2.23%
	Share "Classic H EUR - Capitalisation"	2.21%
	Share "Classic RH USD - Capitalisation"	2.22%
	Share "Classic RH USD MD - Distribution"	2.23%
	Share "Classic SGD - Capitalisation"	2.22%
	Share "Classic USD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I MD - Distribution"	1.06%
	Share "I USD - Capitalisation"	1.08%
	Share "K - Capitalisation"	2.98%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.12%
	Share "Privilege - Distribution"	1.12%
	Share "Privilege CHF - Capitalisation"	1.13%
	Share "Privilege GBP - Capitalisation"	1.13%
	Share "Privilege H EUR - Capitalisation"	1.12%
	Share "Privilege H USD - Capitalisation"	1.12%
	Share "U - Capitalisation"	1.72%
	Share "U - Distribution"	1.72%
	Share "U RH CHF - Capitalisation"	1.72%
	Share "U RH CHF - Distribution"	1.71%
	Share "U RH GBP - Capitalisation"	1.72%
	Share "U RH GBP - Distribution"	1.72%
	Share "U RH USD - Capitalisation"	1.72%
	Share "U RH USD - Distribution"	1.72%
	Share "U11 H EUR - Capitalisation"	2.20%
	Share "UP - Capitalisation"	0.87%
	Share "UP - Distribution"	0.87%
	Share "UP RH CHF - Capitalisation"	0.87%
	Share "UP RH CHF - Distribution"	0.87%
	Share "UP RH GBP - Capitalisation"	0.87%
Share "UP RH GBP - Distribution"	0.87%	
Share "UP RH USD - Capitalisation"	0.87%	
Share "UP RH USD - Distribution"	0.87%	
Share "X - Capitalisation"	0.57%	
Social Bond	Share "Classic - Capitalisation"	0.67%
	Share "Classic - Distribution"	0.56%
	Share "Classic H CHF - Capitalisation"	0.67%
	Share "Classic H USD - Capitalisation"	0.67%
	Share "I - Capitalisation"	0.36%
	Share "I - Distribution"	0.36%
	Share "IH CHF - Capitalisation"	0.36%
	Share "N - Capitalisation"	1.02%
	Share "Privilege - Capitalisation"	0.45%
	Share "Privilege - Distribution"	0.26%
	Share "Privilege H CHF - Capitalisation"	0.47%
	Share "Privilege H USD - Capitalisation"	0.47%
	Share "X - Capitalisation"	0.18%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Sustainable Asia ex-Japan Equity	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.96%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic MD - Distribution"	1.97%
	Share "Classic RH AUD - Capitalisation"	1.97%
	Share "Classic RH SGD - Capitalisation"	1.97%
	Share "Classic SEK - Capitalisation"	2.00%
	Share "I - Capitalisation"	0.96%
	Share "I EUR - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "N RH EUR - Distribution"	2.72%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege EUR - Capitalisation"	1.07%
	Share "Privilege EUR - Distribution"	1.07%
Share "Privilege Plus EUR - Distribution"	0.89%	
Sustainable Asian Cities Bond	Share "Classic - Capitalisation"	1.27%
	Share "Classic - Distribution"	1.27%
	Share "Classic EUR - Capitalisation"	1.27%
	Share "Classic EUR - Distribution"	1.27%
	Share "Classic HKD MD - Distribution"	1.28%
	Share "Classic MD - Distribution"	1.27%
	Share "Classic RH AUD MD - Distribution"	1.27%
	Share "Classic RH CNH MD - Distribution"	1.27%
	Share "Classic RH EUR - Capitalisation"	1.27%
	Share "Classic RH HKD MD - Distribution"	1.27%
	Share "Classic RH SGD MD - Distribution"	1.27%
	Share "I - Capitalisation"	0.58%
	Share "I RH EUR - Capitalisation"	0.60%
	Share "N - Capitalisation"	1.77%
	Share "Privilege - Capitalisation"	0.72%
Share "Privilege - Distribution"	0.72%	
Share "X - Capitalisation"	0.18%	
Sustainable Enhanced Bond 12M	Share "Classic - Capitalisation"	0.49%
	Share "Classic - Distribution"	0.49%
	Share "I - Capitalisation"	0.22%
	Share "I - Distribution"	0.22%
	Share "I Plus - Capitalisation"	0.15%
	Share "I Plus H USD - Capitalisation"	0.15%
	Share "IH CHF - Capitalisation"	0.22%
	Share "K - Capitalisation"	1.26%
	Share "Privilege - Capitalisation"	0.31%
	Share "Privilege - Distribution"	0.31%
	Share "U3 - Capitalisation"	0.29%
	Share "X - Capitalisation"	0.11%
Share "X - Distribution"	0.11%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Sustainable Euro Bond	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H USD - Capitalisation"	1.13%
	Share "I - Capitalisation"	0.48%
	Share "IH GBP - Distribution"	0.48%
	Share "IH USD - Capitalisation"	0.48%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "Privilege H GBP - Distribution"	0.67%
	Share "Privilege H USD - Capitalisation"	0.67%
Sustainable Euro Corporate Bond	Share "X - Capitalisation"	0.18%
	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic H CHF - Capitalisation"	1.11%
	Share "I - Capitalisation"	0.48%
	Share "N - Capitalisation"	1.62%
	Share "Privilege - Capitalisation"	0.54%
	Share "Privilege - Distribution"	0.54%
Sustainable Euro Multi-Factor Corporate Bond	Share "X - Capitalisation"	0.18%
	Share "X - Distribution"	0.18%
	Share "Classic - Capitalisation"	0.62%
	Share "Classic - Distribution"	0.62%
	Share "I - Capitalisation"	0.31%
	Share "K - Capitalisation"	1.37%
	Share "N - Capitalisation"	0.66%
	Share "Privilege - Capitalisation"	0.40%
Sustainable Euro Multi-Factor Equity	Share "Privilege H CZK - Capitalisation"	0.41%
	Share "X - Capitalisation"	0.18%
	Share "Classic - Capitalisation"	1.47%
Sustainable Europe Dividend	Share "I - Capitalisation"	0.61%
	Share "X - Capitalisation"	0.21%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic RH USD MD - Distribution"	1.98%
	Share "I - Capitalisation"	0.96%
	Share "N - Capitalisation"	2.72%
	Share "N - Distribution"	2.73%
	Share "Privilege - Capitalisation"	1.07%
Sustainable Europe Multi-Factor Equity	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
	Share "Classic - Capitalisation"	1.47%
	Share "Classic - Distribution"	1.47%
	Share "I - Capitalisation"	0.61%
	Share "K - Capitalisation"	2.23%
	Share "N - Capitalisation"	2.72%
	Share "Privilege - Capitalisation"	0.82%
Share "Privilege - Distribution"	0.82%	
Sustainable Europe Multi-Factor Equity	Share "X - Capitalisation"	0.21%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Sustainable Europe Value	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I MD - Distribution"	0.95%
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege - Distribution"	1.07%
	Share "X - Capitalisation"	0.21%
Sustainable Global Corporate Bond	Share "B MD - Distribution"	2.15%
	Share "Classic - Capitalisation"	1.12%
	Share "Classic - Distribution"	1.12%
	Share "Classic EUR - Distribution"	1.13%
	Share "Classic H CNH MD - Distribution"	1.12%
	Share "Classic H EUR - Capitalisation"	1.12%
	Share "Classic HKD - Capitalisation"	1.13%
	Share "Classic HKD MD - Distribution"	1.13%
	Share "Classic MD - Distribution"	1.13%
	Share "I - Capitalisation"	0.48%
	Share "I EUR - Capitalisation"	0.49%
	Share "IH EUR - Capitalisation"	0.48%
	Share "IH NOK - Capitalisation"	0.45%
	Share "K EUR - Capitalisation"	1.87%
	Share "N - Capitalisation"	1.62%
	Share "NH EUR - Distribution"	1.63%
	Share "Privilege - Capitalisation"	0.67%
	Share "Privilege - Distribution"	0.67%
	Share "Privilege EUR - Capitalisation"	0.66%
	Share "Privilege H CHF - Capitalisation"	0.67%
Share "Privilege H EUR - Capitalisation"	0.67%	
Sustainable Global Equity	Share "B - Capitalisation"	2.90%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic EUR - Capitalisation"	1.98%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic NOK - Capitalisation"	1.96%
	Share "Classic RH NOK - Capitalisation"	2.01%
	Share "I - Capitalisation"	0.96%
	Share "I EUR - Capitalisation"	0.96%
	Share "K EUR - Capitalisation"	2.72%
	Share "Life EUR - Capitalisation"	0.67%
	Share "N - Capitalisation"	2.72%
	Share "N EUR - Capitalisation"	2.71%
	Share "Privilege - Capitalisation"	1.07%
	Share "Privilege EUR - Capitalisation"	1.07%
	Share "Privilege H NOK - Capitalisation"	1.07%
Share "X EUR - Capitalisation"	0.21%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Sustainable Global Low Vol Equity	Share "B USD - Capitalisation"	3.02%
	Share "B USD MD - Distribution"	2.91%
	Share "Classic - Capitalisation"	1.97%
	Share "Classic - Distribution"	1.97%
	Share "Classic CZK - Capitalisation"	1.97%
	Share "Classic H CZK - Capitalisation"	1.97%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic H USD - Capitalisation"	1.98%
	Share "Classic NOK - Capitalisation"	1.98%
	Share "Classic RH CNH MD - Distribution"	1.97%
	Share "Classic RH HKD - Capitalisation"	1.95%
	Share "Classic RH HKD MD - Distribution"	1.97%
	Share "Classic RH USD - Capitalisation"	1.97%
	Share "Classic RH USD MD - Distribution"	1.98%
	Share "Classic USD - Capitalisation"	1.97%
	Share "Classic USD - Distribution"	1.97%
	Share "Classic USD MD - Distribution"	1.97%
	Share "I - Capitalisation"	0.96%
	Share "I USD - Capitalisation"	0.99%
	Share "IH USD - Capitalisation"	0.91%
	Share "K - Capitalisation"	2.72%
	Share "N - Capitalisation"	2.72%
	Share "N USD - Capitalisation"	2.01%
Share "Privilege - Capitalisation"	1.07%	
Share "X - Capitalisation"	0.21%	
Share "X2 - Capitalisation"	0.21%	
Sustainable Global Multi-Factor Corporate Bond	Share "Classic - Capitalisation"	0.74%
	Share "Classic - Distribution"	0.78%
	Share "Classic H EUR - Capitalisation"	0.61%
	Share "I - Capitalisation"	0.16%
	Share "I Plus H EUR - Capitalisation"	0.25%
	Share "IH EUR - Capitalisation"	0.31%
	Share "N - Capitalisation"	1.08%
	Share "Privilege - Capitalisation"	0.22%
	Share "Privilege - Distribution"	0.21%
	Share "X - Capitalisation"	0.18%
	Share "XH EUR - Capitalisation"	0.18%
Sustainable Global Multi-Factor High Yield Bond	Share "Classic - Capitalisation"	1.16%
	Share "I - Capitalisation"	0.54%
	Share "Privilege - Capitalisation"	0.70%
	Share "Privilege H CZK - Capitalisation"	0.67%
	Share "X - Capitalisation"	0.18%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Sustainable Multi-Asset Balanced	Share "Classic - Capitalisation"	1.66%
	Share "Classic - Distribution"	1.66%
	Share "Classic MD - Distribution"	1.66%
	Share "Classic RH AUD MD - Distribution"	1.66%
	Share "Classic RH CAD MD - Distribution"	1.66%
	Share "Classic RH HKD MD - Distribution"	1.67%
	Share "Classic RH SGD - Capitalisation"	1.66%
	Share "Classic RH SGD MD - Distribution"	1.68%
	Share "Classic RH USD - Capitalisation"	1.66%
	Share "Classic RH USD - Distribution"	1.66%
	Share "Classic RH USD MD - Distribution"	1.66%
	Share "Classic Solidarity BE - Capitalisation"	1.66%
	Share "Classic Solidarity BE - Distribution"	1.66%
	Share "I - Capitalisation"	0.69%
	Share "K - Capitalisation"	2.41%
	Share "N - Capitalisation"	2.41%
	Share "Privilege - Capitalisation"	0.91%
Share "Privilege - Distribution"	0.91%	
Sustainable US Multi-Factor Equity	Share "Classic - Capitalisation"	1.47%
	Share "Classic - Distribution"	1.47%
	Share "Classic EUR - Capitalisation"	1.47%
	Share "Classic EUR - Distribution"	1.47%
	Share "Classic H EUR - Capitalisation"	1.47%
	Share "I - Capitalisation"	0.61%
	Share "I EUR - Capitalisation"	0.61%
	Share "I Plus - Capitalisation"	0.46%
	Share "K EUR - Capitalisation"	2.22%
	Share "N - Capitalisation"	2.22%
	Share "N EUR - Capitalisation"	2.19%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege - Distribution"	0.83%
	Share "Privilege EUR - Capitalisation"	0.82%
	Share "Privilege H EUR - Capitalisation"	0.83%
Share "X - Capitalisation"	0.21%	
Share "X2 EUR - Capitalisation"	0.21%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
Sustainable US Value Multi-Factor Equity	Share "Classic - Capitalisation"	1.47%
	Share "Classic - Distribution"	1.47%
	Share "Classic EUR - Capitalisation"	1.47%
	Share "Classic GBP - Distribution"	1.48%
	Share "Classic H EUR - Capitalisation"	1.47%
	Share "Classic H EUR - Distribution"	1.47%
	Share "Classic HUF - Capitalisation"	1.39%
	Share "Classic RH CZK - Capitalisation"	1.47%
	Share "Classic SEK - Capitalisation"	1.44%
	Share "I - Capitalisation"	0.61%
	Share "I EUR - Capitalisation"	0.60%
	Share "I Plus - Capitalisation"	0.46%
	Share "IH EUR - Capitalisation"	0.61%
	Share "N - Capitalisation"	2.22%
	Share "N - Distribution"	2.22%
	Share "N EUR - Capitalisation"	2.18%
	Share "Privilege - Capitalisation"	0.82%
	Share "Privilege EUR - Capitalisation"	0.82%
	Share "Privilege H EUR - Capitalisation"	0.81%
	Share "Privilege H EUR - Distribution"	0.82%
Share "X - Capitalisation"	0.20%	
Target Risk Balanced	Share "Classic - Capitalisation"	1.58%
	Share "Classic - Distribution"	1.58%
	Share "Classic RH USD - Capitalisation"	1.59%
	Share "Classic RH USD MD - Distribution"	1.59%
	Share "I - Capitalisation"	0.84%
	Share "N - Capitalisation"	2.32%
	Share "N - Distribution"	2.33%
	Share "Privilege - Capitalisation"	0.92%
	Share "Privilege - Distribution"	0.92%
	Share "X - Capitalisation"	0.14%
	Share "X RH BRL - Capitalisation"	0.16%
Turkey Equity	Share "Classic - Capitalisation"	2.18%
	Share "Classic - Distribution"	2.19%
	Share "Classic USD - Capitalisation"	2.19%
	Share "I - Capitalisation"	1.10%
	Share "N - Capitalisation"	2.94%
	Share "Privilege - Capitalisation"	1.21%
Share "Privilege - Distribution"	1.20%	

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
US Growth	Share "Classic - Capitalisation"	1.98%
	Share "Classic - Distribution"	1.98%
	Share "Classic EUR - Capitalisation"	1.98%
	Share "Classic EUR - Distribution"	1.97%
	Share "Classic H CZK - Capitalisation"	1.95%
	Share "Classic H EUR - Capitalisation"	1.96%
	Share "Classic H EUR - Distribution"	1.96%
	Share "Classic SEK - Capitalisation"	1.97%
	Share "I - Capitalisation"	0.97%
	Share "I EUR - Capitalisation"	0.98%
	Share "IH EUR - Capitalisation"	-
	Share "N - Capitalisation"	2.73%
	Share "Privilege - Capitalisation"	1.08%
	Share "Privilege - Distribution"	1.08%
	Share "Privilege EUR - Capitalisation"	1.07%
	Share "Privilege H EUR - Capitalisation"	1.06%
	Share "Privilege H EUR - Distribution"	1.07%
	Share "X - Capitalisation"	0.22%
	US High Yield Bond	Share "B MD - Distribution"
Share "BH AUD MD - Distribution"		2.56%
Share "Classic - Capitalisation"		1.58%
Share "Classic - Distribution"		1.58%
Share "Classic H AUD MD - Distribution"		1.57%
Share "Classic H EUR - Capitalisation"		1.58%
Share "Classic MD - Distribution"		1.58%
Share "I - Capitalisation"		0.74%
Share "K EUR - Capitalisation"		2.32%
Share "N - Capitalisation"		2.08%
Share "Privilege - Capitalisation"		0.92%
US Mid Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.22%
	Share "Classic H SGD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I EUR - Capitalisation"	1.06%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege EUR - Capitalisation"	1.21%
	Share "Privilege H EUR - Capitalisation"	1.22%

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Information for investors in Switzerland (unaudited)

Sub-funds	Share classes	TER
US Small Cap	Share "Classic - Capitalisation"	2.22%
	Share "Classic - Distribution"	2.22%
	Share "Classic EUR - Capitalisation"	2.22%
	Share "Classic EUR - Distribution"	2.22%
	Share "Classic H EUR - Capitalisation"	2.22%
	Share "Classic H SGD - Capitalisation"	2.22%
	Share "I - Capitalisation"	1.06%
	Share "I - Distribution"	1.57%
	Share "I EUR - Capitalisation"	1.06%
	Share "IH EUR - Capitalisation"	1.07%
	Share "N - Capitalisation"	2.97%
	Share "Privilege - Capitalisation"	1.22%
	Share "Privilege - Distribution"	1.22%
	Share "Privilege EUR - Capitalisation"	1.21%
	Share "Privilege GBP - Capitalisation"	1.19%
	Share "Privilege H EUR - Capitalisation"	1.22%
	Share "U16 - Capitalisation"	1.87%
	Share "X2 EUR - Capitalisation"	0.21%
	USD Money Market	Share "Classic - Capitalisation"
Share "Classic - Distribution"		0.43%
Share "I - Capitalisation"		0.21%
Share "Privilege - Capitalisation"		0.26%
Share "Privilege - Distribution"		0.25%
Share "U17 - Capitalisation"		0.50%
USD Short Duration Bond	Share "Classic - Capitalisation"	0.82%
	Share "Classic - Distribution"	0.82%
	Share "Classic EUR - Capitalisation"	0.82%
	Share "Classic H EUR - Capitalisation"	0.82%
	Share "Classic MD - Distribution"	0.83%
	Share "I - Capitalisation"	0.38%
	Share "IH EUR - Capitalisation"	0.38%
	Share "N - Capitalisation"	1.17%
	Share "N EUR - Capitalisation"	1.15%
	Share "Privilege - Capitalisation"	0.52%
	Share "Privilege - Distribution"	0.52%
	Share "Privilege EUR - Capitalisation"	0.50%
	Share "Privilege H EUR - Capitalisation"	0.53%

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Information for investors in Switzerland (unaudited)

2. Sub-funds with performance fees

Sub-Funds	Share classes	Performance fees	TER with performance fees
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic - Capitalisation"	0.00%	1.84%
	Share "Classic - Distribution"	0.00%	1.85%
	Share "Classic RH CZK - Capitalisation"	0.00%	1.85%
	Share "Classic RH EUR - Capitalisation"	0.00%	1.84%
	Share "Classic RH SGD - Capitalisation"	0.00%	1.83%
	Share "SEK - Capitalisation"	0.00%	1.86%
	Share "I EUR - Capitalisation"	0.00%	0.98%
	Share "I Plus - Capitalisation"	0.00%	0.98%
	Share "I RH EUR - Capitalisation"	0.00%	0.97%
	Share "N - Capitalisation"	0.00%	2.60%
	Share "Privilege - Capitalisation"	0.00%	1.05%
	Share "Privilege RH EUR - Capitalisation"	0.00%	0.98%
	Share "X AUD - Capitalisation"	0.00%	0.24%
Global Enhanced Bond 36M	Share "Classic - Capitalisation"	0.20%	1.27%
	Share "Classic - Distribution"	0.43%	1.50%
	Share "Classic RH CZK - Capitalisation"	0.00%	1.08%
	Share "I - Capitalisation"	0.34%	0.80%
	Share "N - Capitalisation"	0.00%	1.43%
	Share "Privilege - Capitalisation"	0.00%	0.67%
	Share "Privilege - Distribution"	0.00%	0.67%
Sustainable Multi-Asset Flexible	Share "Classic - Capitalisation"	0.00%	1.23%
	Share "Classic - Distribution"	0.18%	1.31%
	Share "Classic H EUR - Capitalisation"	0.14%	1.26%
	Share "I - Capitalisation"	0.31%	1.01%
	Share "K - Capitalisation"	0.13%	1.99%
	Share "N - Capitalisation"	0.00%	1.99%
	Share "Privilege - Capitalisation"	0.00%	0.86%
	Share "Privilege - Distribution"	0.00%	0.86%
	Share "X - Capitalisation"	0.00%	0.42%

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Information for investors in Switzerland (unaudited)

Performances

The performances are indicated for the last three years of existence of the sub-funds. For the sub-funds or the share classes launched/subscribed during the year, the performance at closing is not calculated.

Sub-fund	Categories	Currency	2021	2022	2023
Aqua	Share "B USD"	USD	-	(17.46%)	19.55%
Aqua	Share "Classic"	EUR	36.99%	(18.11%)	16.58%
Aqua	Share "Classic HKD"	HKD	-	-	20.18%
Aqua	Share "Classic RH CNH"	CNH	-	(15.82%)	16.00%
Aqua	Share "Classic RH CNH MD"	CNH	-	-	15.96%
Aqua	Share "Classic RH CZK"	CZK	38.28%	(13.38%)	20.66%
Aqua	Share "Classic RH HKD MD"	HKD	-	-	18.21%
Aqua	Share "Classic RH SGD MD"	SGD	38.03%	(16.52%)	17.25%
Aqua	Share "Classic RH USD"	USD	37.89%	(16.35%)	19.35%
Aqua	Share "Classic RH USD MD"	USD	37.89%	(16.34%)	19.34%
Aqua	Share "Classic SGD"	SGD	29.86%	(23.54%)	18.69%
Aqua	Share "Classic USD"	USD	27.33%	(23.15%)	20.68%
Aqua	Share "I"	EUR	38.54%	(17.20%)	17.89%
Aqua	Share "I USD"	USD	28.76%	(22.29%)	22.01%
Aqua	Share "K"	EUR	-	(18.73%)	15.72%
Aqua	Share "Life"	EUR	39.04%	(16.90%)	18.31%
Aqua	Share "N"	EUR	35.97%	(18.72%)	15.72%
Aqua	Share "Privilege"	EUR	38.45%	(17.24%)	17.83%
Aqua	Share "Privilege CHF"	CHF	32.63%	(21.13%)	10.94%
Aqua	Share "Privilege GBP"	GBP	29.85%	(12.54%)	15.07%
Aqua	Share "Privilege USD"	USD	28.68%	(22.33%)	21.96%
Aqua	Share "U11 H EUR"	EUR	-	(21.80%)	16.83%
Aqua	Share "UI8 USD"	USD	-	(22.01%)	22.46%
Aqua	Share "UI9"	EUR	-	(16.90%)	18.26%
Aqua	Share "X"	EUR	39.58%	(16.71%)	18.57%
Belgium Equity	Share "Classic"	EUR	21.76%	(11.73%)	1.57%
Brazil Equity	Share "Classic"	USD	(24.10%)	2.41%	20.92%
Brazil Equity	Share "Classic EUR"	EUR	(17.61%)	9.20%	16.14%
Brazil Equity	Share "N"	USD	(24.67%)	1.66%	20.01%
Brazil Equity	Share "Privilege"	USD	(23.35%)	3.50%	22.13%
China A-Shares	Share "Classic"	USD	(4.00%)	(29.85%)	(13.62%)
China A-Shares	Share "Classic EUR"	EUR	3.66%	(25.25%)	(16.55%)
China A-Shares	Share "I"	USD	(2.88%)	(29.03%)	(12.62%)
China A-Shares	Share "I EUR"	EUR	4.88%	(24.38%)	(15.58%)
China A-Shares	Share "Privilege"	USD	(3.04%)	(29.15%)	(12.75%)

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Information for investors in Switzerland (unaudited)

Sub-fund	Categories	Currency	2021	2022	2023
China Equity	Share "Classic"	USD	(18.86%)	(28.41%)	(19.53%)
China Equity	Share "Classic EUR"	EUR	(12.70%)	(23.72%)	(22.25%)
China Equity	Share "Classic H EUR"	EUR	-	(29.04%)	(20.39%)
China Equity	Share "Classic RH EUR"	EUR	-	(30.59%)	(21.79%)
China Equity	Share "Classic RH SGD"	SGD	-	(29.00%)	(21.32%)
China Equity	Share "Classic RH SGD MD"	SGD	-	(29.20%)	(21.40%)
China Equity	Share "I"	USD	(17.95%)	(27.61%)	(18.63%)
China Equity	Share "I EUR"	EUR	(11.71%)	(22.87%)	(21.39%)
China Equity	Share "K EUR"	EUR	-	(23.17%)	(22.83%)
China Equity	Share "N"	USD	(19.47%)	(28.95%)	(20.13%)
China Equity	Share "Privilege"	USD	(18.04%)	(27.69%)	(18.72%)
China Equity	Share "Privilege EUR"	EUR	(11.83%)	(22.95%)	(21.47%)
China Equity	Share "X"	USD	(17.33%)	(26.96%)	-
China Equity	Share "X AUD"	AUD	-	(21.65%)	(16.82%)
Climate Impact	Share "Classic"	EUR	22.21%	(22.36%)	7.41%
Climate Impact	Share "Classic H EUR"	EUR	16.51%	(25.96%)	8.45%
Climate Impact	Share "Classic HKD"	HKD	-	-	11.59%
Climate Impact	Share "Classic RH CNH"	CNH	-	-	6.81%
Climate Impact	Share "Classic RH HKD"	HKD	-	-	8.79%
Climate Impact	Share "Classic RH SGD"	SGD	-	(20.83%)	7.92%
Climate Impact	Share "Classic RH USD"	USD	-	-	9.87%
Climate Impact	Share "Classic USD"	USD	13.58%	(27.14%)	11.18%
Climate Impact	Share "I"	EUR	23.90%	(21.30%)	8.88%
Climate Impact	Share "I Plus"	EUR	24.30%	(20.97%)	9.32%
Climate Impact	Share "I USD"	USD	-	-	12.75%
Climate Impact	Share "K"	EUR	-	(15.83%)	6.62%
Climate Impact	Share "N"	EUR	21.30%	(22.94%)	6.61%
Climate Impact	Share "Privilege"	EUR	23.75%	(21.38%)	8.76%
Climate Impact	Share "Privilege RH CHF"	CHF	-	-	7.47%
Climate Impact	Share "Privilege RH EUR"	EUR	-	(28.61%)	9.45%
Climate Impact	Share "Privilege RH GBP"	GBP	-	(28.14%)	10.99%
Climate Impact	Share "Privilege USD"	USD	15.01%	(26.22%)	12.57%
Climate Impact	Share "U2 HKD"	HKD	-	(26.55%)	13.51%
Climate Impact	Share "U2 HKD MD"	HKD	-	-	12.79%
Climate Impact	Share "U2 RH AUD"	AUD	-	(28.81%)	8.72%
Climate Impact	Share "U2 RH CHF"	CHF	-	(29.27%)	6.88%
Climate Impact	Share "U2 RH CNH"	CNH	-	(26.73%)	8.58%
Climate Impact	Share "U2 RH CNH MD"	CNH	-	-	8.49%
Climate Impact	Share "U2 RH EUR"	EUR	-	-	8.94%
Climate Impact	Share "U2 RH EUR MD"	EUR	-	-	8.86%

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Information for investors in Switzerland (unaudited)

Sub-fund	Categories	Currency	2021	2022	2023
Climate Impact	Share "U2 RH GBP"	GBP	-	(28.61%)	10.40%
Climate Impact	Share "U2 RH SGD"	SGD	-	(27.44%)	9.70%
Climate Impact	Share "U2 RH SGD MD"	SGD	-	-	9.59%
Climate Impact	Share "U2 RH USD"	USD	-	-	10.70%
Climate Impact	Share "U2 USD"	USD	14.38%	(26.62%)	11.96%
Climate Impact	Share "U2 USD MD"	USD	-	-	11.93%
Climate Impact	Share "X"	EUR	25.09%	(20.80%)	9.53%
Consumer Innovators	Share "B USD"	USD	-	(26.27%)	23.74%
Consumer Innovators	Share "Classic"	EUR	15.74%	(28.37%)	20.76%
Consumer Innovators	Share "Classic H EUR"	EUR	9.01%	(33.44%)	22.73%
Consumer Innovators	Share "Classic RH SGD"	SGD	-	(26.86%)	21.44%
Consumer Innovators	Share "Classic USD"	USD	7.58%	(32.78%)	24.99%
Consumer Innovators	Share "I"	EUR	16.94%	(27.65%)	21.98%
Consumer Innovators	Share "K"	EUR	-	(28.92%)	19.86%
Consumer Innovators	Share "N"	EUR	14.88%	(28.91%)	19.86%
Consumer Innovators	Share "Privilege"	EUR	16.80%	(27.72%)	21.84%
Consumer Innovators	Share "X"	EUR	17.64%	-	-
Disruptive Technology	Share "B USD"	USD	-	(31.40%)	39.73%
Disruptive Technology	Share "Classic"	EUR	33.63%	(26.17%)	36.34%
Disruptive Technology	Share "Classic CZK"	CZK	26.43%	(28.24%)	39.35%
Disruptive Technology	Share "Classic H EUR"	EUR	24.59%	(32.83%)	37.78%
Disruptive Technology	Share "Classic RH USD"	USD	-	-	39.15%
Disruptive Technology	Share "Classic USD"	USD	24.20%	(30.71%)	41.12%
Disruptive Technology	Share "I"	EUR	35.00%	(25.42%)	37.72%
Disruptive Technology	Share "I GBP"	GBP	26.62%	(21.19%)	34.51%
Disruptive Technology	Share "I Plus"	EUR	35.21%	(25.31%)	37.93%
Disruptive Technology	Share "I USD"	USD	25.48%	(30.01%)	42.55%
Disruptive Technology	Share "K"	EUR	-	(26.73%)	35.33%
Disruptive Technology	Share "N"	EUR	32.64%	(26.72%)	35.32%
Disruptive Technology	Share "Privilege"	EUR	34.84%	(25.50%)	37.57%
Disruptive Technology	Share "Privilege H EUR"	EUR	25.66%	(32.19%)	38.96%
Disruptive Technology	Share "Privilege RH USD"	USD	35.51%	(23.48%)	40.54%
Disruptive Technology	Share "Privilege USD"	USD	25.33%	(30.09%)	42.39%
Disruptive Technology	Share "UI6 H EUR"	EUR	26.20%	(31.95%)	39.50%
Disruptive Technology	Share "UP4"	EUR	35.12%	(25.35%)	37.84%
Disruptive Technology	Share "X"	EUR	35.81%	(24.87%)	38.74%
Disruptive Technology	Share "X NOK"	NOK	-	(21.23%)	48.05%
Ecosystem Restoration	Share "Classic"	EUR	-	(39.34%)	(26.18%)
Ecosystem Restoration	Share "Classic H EUR"	EUR	-	(39.31%)	(26.39%)
Ecosystem Restoration	Share "Classic HKD"	HKD	-	(42.22%)	(21.95%)
Ecosystem Restoration	Share "Classic RH CNH"	CNH	-	(37.62%)	(26.41%)

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Sub-fund	Categories	Currency	2021	2022	2023
Ecosystem Restoration	Share “Classic RH CZK”	CZK	-	(35.86%)	(23.82%)
Ecosystem Restoration	Share “Classic RH SGD”	SGD	-	(38.11%)	(25.65%)
Ecosystem Restoration	Share “Classic USD”	USD	-	(43.09%)	(23.58%)
Ecosystem Restoration	Share “I”	EUR	-	(38.75%)	(25.42%)
Ecosystem Restoration	Share “I JPY”	JPY	-	(34.03%)	(17.69%)
Ecosystem Restoration	Share “I USD”	USD	-	(42.43%)	(22.91%)
Ecosystem Restoration	Share “IH EUR”	EUR	-	(38.50%)	(25.85%)
Ecosystem Restoration	Share “IH JPY”	JPY	-	(38.81%)	(28.37%)
Ecosystem Restoration	Share “N”	EUR	-	(39.82%)	(26.73%)
Ecosystem Restoration	Share “Privilege”	EUR	-	(38.82%)	(25.48%)
Ecosystem Restoration	Share “Privilege RH GBP”	GBP	-	(38.41%)	(24.52%)
Ecosystem Restoration	Share “Privilege USD”	USD	-	(42.54%)	(23.02%)
Ecosystem Restoration	Share “X”	EUR	-	(38.29%)	(18.97%)
Emerging Bond	Share “B MD”	USD	-	(21.14%)	9.62%
Emerging Bond	Share “BH AUD MD”	AUD	-	(23.02%)	7.21%
Emerging Bond	Share “Classic”	USD	(5.14%)	(20.34%)	10.71%
Emerging Bond	Share “Classic EUR”	EUR	2.06%	(15.12%)	6.96%
Emerging Bond	Share “Classic H AUD MD”	AUD	(5.46%)	(22.06%)	8.58%
Emerging Bond	Share “Classic H EUR”	EUR	(6.09%)	(22.73%)	8.04%
Emerging Bond	Share “Classic MD”	USD	(5.15%)	(20.35%)	10.73%
Emerging Bond	Share “I”	USD	(4.30%)	(19.63%)	11.71%
Emerging Bond	Share “IH EUR”	EUR	(5.15%)	(22.09%)	9.02%
Emerging Bond	Share “N”	USD	(5.62%)	(20.74%)	10.16%
Emerging Bond	Share “Privilege”	USD	(4.44%)	(19.81%)	11.47%
Emerging Bond	Share “Privilege H EUR”	EUR	(5.34%)	(22.34%)	8.64%
Emerging Bond	Share “X”	USD	(3.76%)	(19.19%)	12.30%
Emerging Bond Opportunities	Share “B MD”	USD	-	(16.92%)	9.52%
Emerging Bond Opportunities	Share “B RH AUD MD”	AUD	-	(18.63%)	7.14%
Emerging Bond Opportunities	Share “B RH ZAR MD”	ZAR	-	(14.98%)	11.66%
Emerging Bond Opportunities	Share “Classic”	USD	(8.55%)	(16.08%)	10.63%
Emerging Bond Opportunities	Share “Classic EUR”	EUR	-	-	6.87%
Emerging Bond Opportunities	Share “Classic EUR MD”	EUR	(1.61%)	(10.58%)	6.88%
Emerging Bond Opportunities	Share “Classic HKD MD”	HKD	(8.03%)	(15.98%)	10.69%
Emerging Bond Opportunities	Share “Classic MD”	USD	(8.59%)	(16.05%)	10.66%
Emerging Bond Opportunities	Share “Classic MD2”	USD	-	(13.77%)	10.74%
Emerging Bond Opportunities	Share “Classic RH AUD MD”	AUD	(8.96%)	(17.73%)	8.30%
Emerging Bond Opportunities	Share “Classic RH CNH MD”	CNH	(6.27%)	(16.02%)	7.49%
Emerging Bond Opportunities	Share “Classic RH EUR”	EUR	(9.50%)	(18.67%)	7.96%

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Sub-fund	Categories	Currency	2021	2022	2023
Emerging Bond Opportunities	Share “Classic RH HKD MD”	HKD	(8.58%)	(16.55%)	9.42%
Emerging Bond Opportunities	Share “Classic RH SGD MD”	SGD	(8.66%)	(16.88%)	8.69%
Emerging Bond Opportunities	Share “Classic RH ZAR MD”	ZAR	(4.74%)	(14.04%)	12.86%
Emerging Bond Opportunities	Share “I”	USD	(7.55%)	(15.16%)	11.85%
Emerging Bond Opportunities	Share “I RH EUR”	EUR	(8.57%)	(17.86%)	9.04%
Emerging Bond Opportunities	Share “N”	USD	(9.01%)	(16.50%)	10.08%
Emerging Bond Opportunities	Share “Privilege”	USD	(7.78%)	(15.37%)	11.59%
Emerging Bond Opportunities	Share “Privilege EUR”	EUR	(0.78%)	(9.80%)	7.80%
Emerging Bond Opportunities	Share “Privilege RH EUR”	EUR	(8.73%)	(18.11%)	8.79%
Emerging Bond Opportunities	Share “X”	USD	(6.99%)	(14.66%)	-
Emerging Equity	Share “B”	USD	-	(23.39%)	4.37%
Emerging Equity	Share “Classic”	USD	(15.01%)	(22.59%)	5.48%
Emerging Equity	Share “Classic CZK”	CZK	(13.48%)	(19.83%)	4.16%
Emerging Equity	Share “Classic EUR”	EUR	(8.55%)	(17.53%)	1.91%
Emerging Equity	Share “I”	USD	(14.06%)	(21.73%)	6.66%
Emerging Equity	Share “I EUR”	EUR	(7.54%)	(16.60%)	3.04%
Emerging Equity	Share “N”	USD	(15.65%)	(23.16%)	4.71%
Emerging Equity	Share “Privilege”	USD	(14.15%)	(21.83%)	6.55%
Emerging Equity	Share “Privilege EUR”	EUR	(7.59%)	(16.69%)	2.93%
Emerging Equity	Share “X”	USD	(13.41%)	(21.03%)	7.61%
Energy Transition	Share “B USD”	USD	-	(40.17%)	(23.94%)
Energy Transition	Share “Classic”	EUR	(10.53%)	(35.61%)	(25.77%)
Energy Transition	Share “Classic H EUR”	EUR	-	(35.58%)	(25.81%)
Energy Transition	Share “Classic HKD”	HKD	-	(39.51%)	(23.10%)
Energy Transition	Share “Classic RH CNH”	CNH	-	(33.75%)	(25.85%)
Energy Transition	Share “Classic RH HKD”	HKD	-	-	(24.11%)
Energy Transition	Share “Classic RH SGD”	SGD	-	(33.91%)	(25.34%)
Energy Transition	Share “Classic RH USD”	USD	-	(33.53%)	(23.49%)
Energy Transition	Share “Classic Solidarity H EUR”	EUR	-	(35.57%)	(25.82%)
Energy Transition	Share “Classic USD”	USD	(16.85%)	(39.57%)	(23.17%)
Energy Transition	Share “I”	EUR	(9.61%)	(34.96%)	(25.02%)
Energy Transition	Share “I Plus”	EUR	-	(34.85%)	(24.89%)
Energy Transition	Share “I RH GBP”	GBP	-	(34.28%)	(24.17%)
Energy Transition	Share “I USD”	USD	-	(38.96%)	(22.39%)
Energy Transition	Share “K”	EUR	-	(36.09%)	(26.32%)
Energy Transition	Share “N”	EUR	(11.20%)	(36.09%)	(26.32%)
Energy Transition	Share “Privilege”	EUR	(9.72%)	(35.03%)	(25.10%)

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Sub-fund	Categories	Currency	2021	2022	2023
Energy Transition	Share "Privilege H USD"	USD	-	(32.58%)	(22.42%)
Energy Transition	Share "Privilege RH GBP"	GBP	-	(34.37%)	(24.24%)
Energy Transition	Share "Privilege USD"	USD	-	(38.99%)	(22.48%)
Energy Transition	Share "X"	EUR	(9.07%)	(34.47%)	(24.45%)
Enhanced Bond 6M	Share "Classic"	EUR	(0.31%)	(3.64%)	4.30%
Enhanced Bond 6M	Share "I"	EUR	(0.08%)	(3.43%)	4.54%
Enhanced Bond 6M	Share "I Plus"	EUR	(0.02%)	(3.39%)	4.59%
Enhanced Bond 6M	Share "N"	EUR	(0.41%)	(3.74%)	4.18%
Enhanced Bond 6M	Share "Privilege"	EUR	(0.16%)	(3.51%)	4.47%
Enhanced Bond 6M	€str	EUR	(0.49%)	(1.03%)	4.47%
Enhanced Bond 6M	Bloomberg Barclays Euro Aggregate 1-3 Years (EUR) RI	EUR	(0.49%)	(1.03%)	4.47%
Enhanced Bond 6M	Share "X"	EUR	0.02%	(3.35%)	4.63%
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic"	USD	(19.36%)	(25.55%)	(19.06%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH CZK"	CZK	(17.31%)	(22.81%)	(19.40%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH EUR"	EUR	(19.18%)	(27.89%)	(21.55%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Classic RH SGD"	SGD	-	(26.09%)	(21.07%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "I"	USD	-	(24.91%)	-
Environmental Absolute Return Thematic Equity (EARTH)	Share "I EUR"	EUR	-	(19.98%)	(21.12%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "I Plus"	USD	(15.17%)	(24.91%)	(18.36%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "I RH EUR"	EUR	-	(27.38%)	(20.98%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "N"	USD	(40.59%)	(26.10%)	(19.68%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege"	USD	(17.23%)	(24.95%)	(18.40%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "Privilege RH EUR"	EUR	-	(26.83%)	(21.10%)
Environmental Absolute Return Thematic Equity (EARTH)	Share "U7"	USD	-	(24.95%)	-
Environmental Absolute Return Thematic Equity (EARTH)	Share "X"	USD	(14.42%)	(24.34%)	-
Environmental Absolute Return Thematic Equity (EARTH)	Share "X AUD"	AUD	-	(18.89%)	(18.25%)
Euro Bond	Share "Classic"	EUR	(3.33%)	(17.26%)	6.41%
Euro Bond	Share "I"	EUR	(2.71%)	(16.72%)	7.11%

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Sub-fund	Categories	Currency	2021	2022	2023
Euro Bond	Share "N"	EUR	(3.81%)	(17.67%)	5.88%
Euro Bond	Share "Privilege"	EUR	(2.90%)	(16.88%)	6.89%
Euro Bond	Share "X"	EUR	(2.41%)	(16.48%)	7.41%
Euro Bond Opportunities	Share "Classic"	EUR	(2.90%)	(17.50%)	7.56%
Euro Bond Opportunities	Share "I"	EUR	(2.27%)	(16.98%)	8.25%
Euro Bond Opportunities	Share "N"	EUR	(3.38%)	(17.91%)	7.03%
Euro Bond Opportunities	Share "Privilege"	EUR	(2.46%)	(17.13%)	8.04%
Euro Corporate Bond	Share "Classic"	EUR	(0.93%)	(15.03%)	8.50%
Euro Corporate Bond	Share "Classic H CZK"	CZK	0.09%	(10.06%)	12.54%
Euro Corporate Bond	Share "I"	EUR	(0.29%)	(14.49%)	9.20%
Euro Corporate Bond	Share "N"	EUR	(1.42%)	(15.45%)	7.96%
Euro Corporate Bond	Share "Privilege"	EUR	(0.48%)	(14.65%)	8.99%
Euro Corporate Bond	Bloomberg Euro Aggregate Corporate (RI)	EUR	(0.97%)	(13.65%)	8.50%
Euro Corporate Bond	Share "X"	EUR	0.01%	(14.23%)	9.52%
Euro Defensive Equity	Share "Classic"	EUR	19.37%	(13.82%)	15.35%
Euro Defensive Equity	Share "I"	EUR	20.43%	(13.09%)	16.35%
Euro Defensive Equity	Share "Privilege"	EUR	20.15%	(13.26%)	16.10%
Euro Defensive Equity	Share "X"	EUR	-	(12.65%)	16.93%
Euro Equity	Share "Classic"	EUR	22.46%	(12.07%)	15.07%
Euro Equity	Share "Classic H CZK"	CZK	23.52%	(7.35%)	19.07%
Euro Equity	Share "Classic H USD"	USD	23.51%	(9.59%)	18.00%
Euro Equity	Share "Classic SEK"	SEK	-	-	15.20%
Euro Equity	Share "Classic USD"	USD	13.81%	(17.47%)	19.10%
Euro Equity	Share "I"	EUR	23.72%	(11.17%)	16.24%
Euro Equity	Share "K"	EUR	-	(12.72%)	14.21%
Euro Equity	Share "N"	EUR	21.55%	(12.72%)	14.21%
Euro Equity	Share "Privilege"	EUR	23.58%	(11.27%)	16.11%
Euro Equity	MSCI EMU (NR)	EUR	22.16%	(12.47%)	15.07%
Euro Equity	Share "X"	EUR	24.46%	(10.52%)	17.11%
Euro Flexible Bond	Share "Classic"	EUR	(3.76%)	(2.66%)	1.02%
Euro Flexible Bond	Share "I"	EUR	(1.76%)	(2.14%)	1.64%
Euro Flexible Bond	Share "N"	EUR	-	-	0.51%
Euro Flexible Bond	Share "Privilege"	EUR	-	-	1.44%
Euro Flexible Bond	Share "U12"	EUR	(2.26%)	(7.76%)	1.02%
Euro Flexible Bond	Share "X"	EUR	-	-	1.94%
Euro Government Bond	Share "Classic"	EUR	(4.24%)	(17.06%)	5.74%
Euro Government Bond	Share "I"	EUR	(3.61%)	(16.53%)	6.43%
Euro Government Bond	Share "N"	EUR	(4.71%)	(17.48%)	5.22%
Euro Government Bond	Share "Privilege"	EUR	(3.81%)	(16.70%)	6.26%
Euro Government Bond	Share "X"	EUR	(3.37%)	(16.32%)	6.70%

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Sub-fund	Categories	Currency	2021	2022	2023
Euro High Yield Bond	Share "Classic"	EUR	3.74%	(13.07%)	11.62%
Euro High Yield Bond	Share "Classic H USD MD"	USD	4.56%	(11.19%)	14.03%
Euro High Yield Bond	Share "Classic MD"	EUR	3.75%	(13.07%)	11.60%
Euro High Yield Bond	Share "I"	EUR	4.62%	(12.34%)	12.56%
Euro High Yield Bond	Share "K"	EUR	-	(13.73%)	10.79%
Euro High Yield Bond	Share "N"	EUR	3.22%	(13.50%)	11.06%
Euro High Yield Bond	Share "Privilege"	EUR	4.46%	(12.47%)	12.41%
Euro High Yield Bond	Share "X"	EUR	5.20%	(11.86%)	13.18%
Euro High Yield Short Duration Bond	Share "Classic"	EUR	3.29%	(7.26%)	8.88%
Euro High Yield Short Duration Bond	Share "Classic H USD"	USD	4.00%	(5.33%)	11.26%
Euro High Yield Short Duration Bond	Share "I"	EUR	4.12%	(6.52%)	9.75%
Euro High Yield Short Duration Bond	Share "N"	EUR	2.79%	(7.73%)	8.34%
Euro High Yield Short Duration Bond	Share "NH USD"	USD	3.58%	(5.64%)	10.58%
Euro High Yield Short Duration Bond	Share "Privilege"	EUR	3.82%	(6.80%)	9.43%
Euro High Yield Short Duration Bond	Share "Privilege H USD"	USD	4.71%	(4.60%)	11.61%
Euro High Yield Short Duration Bond	Share "X"	EUR	-	-	9.97%
Euro Inflation-Linked Bond	Share "Classic"	EUR	5.43%	(9.80%)	4.88%
Euro Inflation-Linked Bond	Share "I"	EUR	6.12%	(9.28%)	5.47%
Euro Inflation-Linked Bond	Share "N"	EUR	4.90%	(10.25%)	4.36%
Euro Inflation-Linked Bond	Share "Privilege"	EUR	5.90%	(9.42%)	5.30%
Euro Inflation-Linked Bond	Share "X"	EUR	6.44%	(4.70%)	5.72%
Euro Medium Term Bond	Share "Classic"	EUR	(1.58%)	(9.92%)	5.22%
Euro Medium Term Bond	Share "I"	EUR	(1.09%)	(9.48%)	5.74%
Euro Medium Term Bond	Share "N"	EUR	(2.07%)	(10.37%)	4.69%
Euro Medium Term Bond	Share "Privilege"	EUR	(1.24%)	(9.61%)	5.59%
Euro Money Market	Share "Classic"	EUR	(0.62%)	(0.13%)	3.16%
Euro Money Market	Share "I"	EUR	(0.57%)	(0.08%)	3.37%
Euro Money Market	Share "Privilege"	EUR	(0.61%)	(0.12%)	3.32%
Euro Money Market	Share "X"	EUR	(0.53%)	-	-
Euro Short Term Corporate Bond Opportunities	Share "Classic"	EUR	0.02%	(8.72%)	4.78%
Euro Short Term Corporate Bond Opportunities	Share "I"	EUR	0.72%	(8.09%)	5.50%
Euro Short Term Corporate Bond Opportunities	Share "K"	EUR	-	(9.40%)	4.00%
Euro Short Term Corporate Bond Opportunities	Share "N"	EUR	(0.49%)	(9.17%)	4.26%
Euro Short Term Corporate Bond Opportunities	Share "Privilege"	EUR	0.56%	(8.21%)	5.35%
Euro Short Term Corporate Bond Opportunities	Share "X"	EUR	1.11%	(7.75%)	5.87%

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Sub-fund	Categories	Currency	2021	2022	2023
Europe Convertible	Share "Classic"	EUR	0.14%	(15.74%)	5.09%
Europe Convertible	Share "I"	EUR	0.97%	(15.06%)	5.95%
Europe Convertible	Share "N"	EUR	(0.45%)	(16.24%)	4.46%
Europe Convertible	Share "Privilege"	EUR	0.81%	(15.19%)	5.77%
Europe Equity	Share "Classic"	EUR	21.45%	(11.77%)	12.26%
Europe Equity	Share "Classic CHF"	CHF	16.35%	(15.92%)	5.69%
Europe Equity	Share "Classic USD"	USD	12.88%	(17.20%)	16.20%
Europe Equity	Share "I"	EUR	22.69%	(10.87%)	13.40%
Europe Equity	Share "I Plus"	EUR	23.25%	(10.48%)	13.91%
Europe Equity	Share "N"	EUR	20.54%	(12.43%)	11.43%
Europe Equity	Share "Privilege"	EUR	22.54%	(10.97%)	13.27%
Europe Equity	MSCI EMU (NR)	EUR	25.13%	(9.49%)	12.26%
Europe Equity	Share "X"	EUR	23.43%	(10.22%)	14.25%
Europe Growth	Share "Classic"	EUR	18.18%	(15.12%)	10.80%
Europe Growth	Share "Classic RH SGD"	SGD	19.06%	(13.27%)	11.40%
Europe Growth	Share "Classic RH SGD MD"	SGD	19.04%	(13.36%)	11.38%
Europe Growth	Share "Classic RH USD"	USD	19.05%	(12.79%)	13.44%
Europe Growth	Share "Classic RH USD MD"	USD	19.06%	(12.87%)	13.39%
Europe Growth	Share "Classic USD"	USD	9.25%	(20.34%)	14.69%
Europe Growth	Share "I"	EUR	19.37%	(14.24%)	11.92%
Europe Growth	Share "N"	EUR	17.29%	(15.75%)	9.97%
Europe Growth	Share "Privilege"	EUR	19.22%	(14.35%)	11.80%
Europe Growth	Share "X"	EUR	20.09%	(13.61%)	12.76%
Europe Real Estate Securities	Share "Classic"	EUR	17.15%	(32.79%)	13.36%
Europe Real Estate Securities	Share "I"	EUR	18.35%	(32.11%)	14.51%
Europe Real Estate Securities	Share "N"	EUR	16.28%	(33.30%)	12.51%
Europe Real Estate Securities	Share "Privilege"	EUR	18.20%	(32.18%)	14.38%
Europe Real Estate Securities	Share "X"	EUR	19.21%	(31.60%)	15.38%
Europe Small Cap	Share "Classic"	EUR	15.33%	(22.37%)	8.32%
Europe Small Cap	Share "Classic RH SGD"	SGD	16.22%	(20.60%)	8.94%
Europe Small Cap	Share "Classic RH USD"	USD	16.22%	(20.30%)	10.96%
Europe Small Cap	Share "Classic USD"	USD	7.19%	(27.15%)	12.11%
Europe Small Cap	Share "I"	EUR	16.68%	(21.47%)	9.58%
Europe Small Cap	Share "N"	EUR	14.46%	(22.95%)	7.51%
Europe Small Cap	Share "Privilege"	EUR	16.48%	(21.59%)	9.41%
Europe Small Cap	EURO STOXX Small	EUR	23.82%	(22.50%)	9.41%
Europe Small Cap	HSBC Smaller European Companies	EUR	23.82%	(22.50%)	9.41%
Europe Small Cap	MSCI Europe Small Cap	EUR	23.82%	(22.50%)	9.41%

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Sub-fund	Categories	Currency	2021	2022	2023
Europe Small Cap	Share "X"	EUR	17.50%	(20.80%)	-
Europe Small Cap	Share "X2"	EUR	-	(20.81%)	10.51%
Europe Small Cap Convertible	Share "Classic"	EUR	5.27%	(9.66%)	4.07%
Europe Small Cap Convertible	Share "I"	EUR	6.14%	(8.92%)	4.92%
Europe Small Cap Convertible	Share "N"	EUR	4.63%	(10.21%)	3.45%
Europe Small Cap Convertible	Share "Privilege"	EUR	5.97%	(9.07%)	4.76%
Flexible Global Credit	Share "Classic"	EUR	(1.40%)	(4.26%)	2.31%
Flexible Global Credit	Share "X"	EUR	(0.76%)	(3.65%)	2.97%
Global Bond Opportunities	Share "Classic"	EUR	(2.50%)	(13.78%)	4.62%
Global Bond Opportunities	Share "Classic H USD"	USD	(1.72%)	(11.88%)	6.45%
Global Bond Opportunities	Share "I"	EUR	(1.87%)	(13.22%)	5.29%
Global Bond Opportunities	Share "K"	EUR	-	(14.42%)	3.85%
Global Bond Opportunities	Share "N"	EUR	(2.99%)	(14.21%)	4.11%
Global Bond Opportunities	Share "Privilege"	EUR	(2.06%)	(13.39%)	5.09%
Global Bond Opportunities	Bloomberg Barclays Global Aggregate Gross Return	EUR	(2.23%)	(13.27%)	5.10%
Global Bond Opportunities	Share "X"	EUR	(1.58%)	(12.96%)	5.61%
Global Convertible	Share "Classic"	USD	0.48%	(15.31%)	6.95%
Global Convertible	Share "Classic MD"	USD	0.49%	(15.32%)	6.95%
Global Convertible	Share "Classic RH CZK"	CZK	0.61%	(12.54%)	8.24%
Global Convertible	Share "Classic RH EUR"	EUR	(0.37%)	(17.26%)	4.52%
Global Convertible	Share "Classic RH PLN"	PLN	0.37%	(11.78%)	8.71%
Global Convertible	Share "I"	USD	1.32%	(14.63%)	7.82%
Global Convertible	Share "I RH EUR"	EUR	0.43%	(16.75%)	5.40%
Global Convertible	Share "I RH NOK"	NOK	0.60%	(15.89%)	5.56%
Global Convertible	Share "N"	USD	(0.11%)	(15.83%)	6.31%
Global Convertible	Share "N RH EUR"	EUR	(0.99%)	(17.79%)	3.88%
Global Convertible	Share "Privilege"	USD	1.14%	(14.76%)	7.65%
Global Convertible	Share "Privilege RH EUR"	EUR	0.18%	(16.84%)	5.16%
Global Convertible	Share "X"	USD	1.94%	(14.12%)	-
Global Enhanced Bond 36M	Share "Classic"	EUR	-	0.10%	6.08%
Global Enhanced Bond 36M	Share "Classic RH CZK"	CZK	-	5.70%	10.20%
Global Enhanced Bond 36M	Share "I"	EUR	-	0.72%	6.72%
Global Enhanced Bond 36M	Share "N"	EUR	-	(0.24%)	5.82%
Global Enhanced Bond 36M	Share "Privilege"	EUR	-	0.51%	6.63%
Global Enhanced Bond 36M	Share "X"	EUR	-	-	7.17%
Global Environment	Share "B USD"	USD	-	(17.51%)	13.87%
Global Environment	Share "Classic"	EUR	29.11%	(18.85%)	11.13%
Global Environment	Share "Classic H EUR"	EUR	22.22%	(23.07%)	12.31%
Global Environment	Share "Classic HKD"	HKD	-	-	14.69%

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Sub-fund	Categories	Currency	2021	2022	2023
Global Environment	Share "Classic RH CNH MD"	CNH	-	-	10.35%
Global Environment	Share "Classic RH HKD MD"	HKD	-	-	12.51%
Global Environment	Share "Classic RH SGD MD"	SGD	29.99%	(17.32%)	11.74%
Global Environment	Share "Classic RH USD MD"	USD	29.88%	(17.22%)	13.72%
Global Environment	Share "Classic SGD"	SGD	22.39%	(24.23%)	13.12%
Global Environment	Share "Classic USD"	USD	19.99%	(23.85%)	15.02%
Global Environment	Share "I"	EUR	30.63%	(17.91%)	12.42%
Global Environment	Share "I Plus H JPY"	JPY	24.76%	(21.93%)	10.15%
Global Environment	Share "I Plus JPY"	JPY	35.83%	(11.46%)	24.69%
Global Environment	Share "I USD"	USD	21.41%	(22.96%)	16.36%
Global Environment	Share "K"	EUR	-	(19.46%)	10.30%
Global Environment	Share "N"	EUR	28.15%	(19.46%)	10.29%
Global Environment	Share "Privilege"	EUR	30.41%	(18.04%)	12.24%
Global Environment	Share "Privilege GBP"	GBP	22.33%	(13.38%)	9.62%
Global Environment	Share "Privilege USD"	USD	21.19%	(23.08%)	16.17%
Global Environment	Share "UI13 RH USD"	USD	-	-	15.12%
Global Environment	Share "X"	EUR	31.55%	(17.49%)	12.99%
Global High Yield Bond	Share "BH AUD MD"	AUD	-	(13.31%)	9.36%
Global High Yield Bond	Share "BH USD MD"	USD	-	(12.29%)	11.22%
Global High Yield Bond	Share "Classic"	EUR	1.92%	(13.33%)	9.91%
Global High Yield Bond	Share "Classic H AUD MD"	AUD	2.47%	(12.44%)	10.40%
Global High Yield Bond	Share "Classic H CZK"	CZK	2.92%	(8.35%)	13.95%
Global High Yield Bond	Share "Classic H USD"	USD	2.74%	(11.36%)	12.37%
Global High Yield Bond	Share "Classic H USD MD"	USD	2.68%	(11.36%)	12.31%
Global High Yield Bond	Share "Classic USD MD"	USD	(5.28%)	(18.67%)	13.77%
Global High Yield Bond	Share "I"	EUR	2.78%	(12.60%)	10.83%
Global High Yield Bond	Share "IH USD"	USD	3.65%	(10.59%)	13.32%
Global High Yield Bond	Share "K"	EUR	-	(13.97%)	9.09%
Global High Yield Bond	Share "N"	EUR	1.42%	(13.76%)	9.36%
Global High Yield Bond	Share "Privilege"	EUR	2.63%	(12.72%)	10.68%
Global Inflation-Linked Bond	Share "Classic"	EUR	3.63%	(18.71%)	0.69%
Global Inflation-Linked Bond	Share "I"	EUR	4.31%	(18.24%)	1.25%
Global Inflation-Linked Bond	Share "N"	EUR	3.12%	(19.11%)	0.18%
Global Inflation-Linked Bond	Share "Privilege"	EUR	4.11%	(18.38%)	0.90%
Global Inflation-Linked Bond	Share "UI10 H SGD"	SGD	4.65%	(16.50%)	2.22%
Green Bond	Share "Classic"	EUR	(3.74%)	(18.10%)	6.35%

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Sub-fund	Categories	Currency	2021	2022	2023
Green Bond	Share "I"	EUR	(3.25%)	(17.70%)	6.92%
Green Bond	Share "K"	EUR	-	(18.72%)	5.65%
Green Bond	Share "N"	EUR	(4.22%)	(18.50%)	5.91%
Green Bond	Share "Privilege"	EUR	(3.50%)	(17.90%)	6.72%
Green Bond	Share "X"	EUR	(3.04%)	(17.52%)	7.19%
Green Bond	Share "XH AUD QD"	AUD	-	(16.23%)	7.76%
Green Tigers	Share "Classic"	USD	6.94%	(25.43%)	(1.20%)
Green Tigers	Share "Classic EUR"	EUR	15.02%	(20.58%)	(4.50%)
Green Tigers	Share "Classic H EUR"	EUR	-	(21.23%)	0.73%
Green Tigers	Share "Classic HKD"	HKD	-	-	(1.17%)
Green Tigers	Share "Classic MD"	USD	-	-	(1.08%)
Green Tigers	Share "Classic RH CNH"	CNH	-	(25.63%)	(4.18%)
Green Tigers	Share "Classic RH SGD"	SGD	-	(26.16%)	(3.20%)
Green Tigers	Share "Classic RH SGD MD"	SGD	-	(26.16%)	(3.16%)
Green Tigers	Share "I"	USD	8.12%	(24.63%)	(0.05%)
Green Tigers	Share "I EUR"	EUR	-	(19.69%)	(3.43%)
Green Tigers	Share "N"	USD	6.11%	(26.02%)	(1.88%)
Green Tigers	Share "Privilege"	USD	7.98%	(24.72%)	(0.16%)
Green Tigers	Share "Privilege EUR"	EUR	16.18%	(19.78%)	(3.54%)
Green Tigers	Share "Privilege RH EUR"	EUR	-	(26.82%)	(2.79%)
Green Tigers	Share "U2"	USD	-	(25.28%)	(0.90%)
Green Tigers	Share "U2 RH GBP"	GBP	-	(26.88%)	(2.11%)
Green Tigers	Share "U2 RH SGD"	SGD	-	(25.96%)	(2.96%)
Green Tigers	Share "X"	USD	8.93%	(24.20%)	-
Health Care Innovators	Share "Classic"	EUR	18.83%	1.09%	0.30%
Health Care Innovators	Share "Classic H EUR"	EUR	10.99%	(5.62%)	0.93%
Health Care Innovators	Share "Classic USD"	USD	10.44%	(5.12%)	3.82%
Health Care Innovators	Share "I"	EUR	20.05%	2.12%	1.32%
Health Care Innovators	Share "K"	EUR	-	0.34%	(0.45%)
Health Care Innovators	Share "N"	EUR	17.95%	0.34%	(0.45%)
Health Care Innovators	Share "Privilege"	EUR	19.91%	2.01%	1.20%
Health Care Innovators	Share "X"	EUR	20.77%	2.87%	2.08%
Inclusive Growth	Share "Classic"	EUR	25.15%	(11.79%)	13.55%
Inclusive Growth	Share "Classic H EUR"	EUR	-	(16.30%)	13.81%
Inclusive Growth	Share "Classic HKD"	HKD	-	-	17.19%
Inclusive Growth	Share "Classic RH CNH"	CNH	-	-	13.02%
Inclusive Growth	Share "Classic USD"	USD	-	(17.19%)	17.51%
Inclusive Growth	Share "I"	EUR	26.44%	(10.89%)	14.71%
Inclusive Growth	Share "N"	EUR	24.22%	(12.45%)	12.72%
Inclusive Growth	Share "Privilege"	EUR	26.29%	(10.99%)	14.58%

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Sub-fund	Categories	Currency	2021	2022	2023
Inclusive Growth	Share "Privilege H EUR"	EUR	-	(15.52%)	14.89%
Inclusive Growth	Share "X"	EUR	27.20%	(10.23%)	15.57%
India Equity	Share "Classic"	USD	15.25%	(8.03%)	20.21%
India Equity	Share "Classic EUR"	EUR	24.01%	(2.00%)	16.13%
India Equity	Share "I"	USD	16.55%	(7.00%)	21.55%
India Equity	Share "N"	USD	14.42%	(8.71%)	19.31%
India Equity	Share "Privilege"	USD	16.41%	(7.11%)	21.41%
India Equity	Share "Privilege EUR"	EUR	25.24%	(1.00%)	17.29%
Japan Equity	Share "Classic"	JPY	12.14%	(2.14%)	27.70%
Japan Equity	Share "Classic EUR"	EUR	9.13%	(9.31%)	15.46%
Japan Equity	Share "Classic H EUR"	EUR	11.27%	(2.69%)	31.98%
Japan Equity	Share "Classic H USD"	USD	12.24%	(0.46%)	34.63%
Japan Equity	Share "Classic USD"	USD	0.53%	(14.60%)	19.55%
Japan Equity	Share "I"	JPY	13.28%	(1.15%)	29.02%
Japan Equity	Share "IH USD"	USD	13.39%	0.57%	36.11%
Japan Equity	Share "N"	JPY	11.30%	(2.86%)	26.76%
Japan Equity	Share "Privilege"	JPY	13.14%	(1.25%)	28.86%
Japan Equity	Share "Privilege H EUR"	EUR	12.32%	(1.80%)	32.88%
Japan Equity	Share "X"	JPY	14.10%	(0.58%)	-
Japan Small Cap	Share "Classic"	JPY	15.03%	(11.78%)	22.72%
Japan Small Cap	Share "Classic EUR"	EUR	11.95%	(18.26%)	10.97%
Japan Small Cap	Share "Classic H EUR"	EUR	14.13%	(11.98%)	26.40%
Japan Small Cap	Share "Classic H USD"	USD	15.03%	(9.91%)	29.42%
Japan Small Cap	Share "I"	JPY	16.39%	(10.76%)	24.16%
Japan Small Cap	Share "IH USD"	USD	16.41%	(8.82%)	31.09%
Japan Small Cap	Share "N"	JPY	14.17%	(12.44%)	21.81%
Japan Small Cap	Share "Privilege"	JPY	16.19%	(10.90%)	24.00%
Japan Small Cap	Share "Privilege EUR"	EUR	13.09%	(17.44%)	12.12%
Japan Small Cap	Share "Privilege H EUR"	EUR	15.33%	(11.13%)	27.60%
Japan Small Cap	Share "Privilege H USD"	USD	16.23%	(8.96%)	30.62%
Japan Small Cap	Share "X"	JPY	17.38%	(10.11%)	24.99%
Latin America Equity	Share "Classic"	USD	(13.79%)	4.31%	23.92%
Latin America Equity	Share "Classic EUR"	EUR	(6.42%)	10.81%	19.02%
Latin America Equity	Share "I"	USD	(12.85%)	5.47%	25.31%
Latin America Equity	Share "N"	USD	(14.44%)	3.53%	22.99%
Latin America Equity	Share "Privilege"	USD	(12.93%)	5.36%	25.18%
Latin America Equity	MSCI EM Latin America 10/40 (NR)	USD	(8.31%)	10.16%	25.18%
Local Emerging Bond	Share "B MD"	USD	-	(12.84%)	11.71%
Local Emerging Bond	Share "Classic"	USD	(10.59%)	(11.87%)	12.96%
Local Emerging Bond	Share "Classic EUR"	EUR	(3.81%)	(6.10%)	9.15%

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Sub-fund	Categories	Currency	2021	2022	2023
Local Emerging Bond	Share "Classic MD"	USD	(10.60%)	(11.88%)	12.96%
Local Emerging Bond	Share "Classic RH EUR"	EUR	(11.60%)	(14.56%)	10.42%
Local Emerging Bond	Share "I"	USD	(9.70%)	(11.00%)	14.09%
Local Emerging Bond	Share "I RH EUR"	EUR	(10.71%)	(13.39%)	11.35%
Local Emerging Bond	Share "N"	USD	(11.04%)	(12.31%)	12.40%
Local Emerging Bond	Share "Privilege"	USD	(9.88%)	(11.15%)	13.87%
Local Emerging Bond	Share "Privilege EUR"	EUR	(2.99%)	(5.36%)	10.01%
Local Emerging Bond	Share "Privilege RH EUR"	EUR	(10.97%)	(13.77%)	10.99%
Local Emerging Bond	JPM GBI-EM Global Diversified (RI)	USD	(8.75%)	(11.69%)	12.96%
Local Emerging Bond	Share "X"	USD	(9.16%)	(10.46%)	-
Multi-Asset Opportunities	Share "B MD"	USD	-	(24.69%)	0.50%
Multi-Asset Opportunities	Share "B RH AUD MD"	AUD	-	(26.59%)	(1.64%)
Multi-Asset Opportunities	Share "Classic"	USD	(9.11%)	(23.92%)	1.59%
Multi-Asset Opportunities	Share "Classic EUR"	EUR	(2.20%)	(18.94%)	(1.86%)
Multi-Asset Opportunities	Share "Classic HKD MD"	HKD	(8.62%)	(23.84%)	1.62%
Multi-Asset Opportunities	Share "Classic MD"	USD	(9.11%)	(23.92%)	1.59%
Multi-Asset Opportunities	Share "Classic RH AUD MD"	AUD	(9.79%)	(25.67%)	(0.69%)
Multi-Asset Opportunities	Share "Classic RH CNH MD"	CNH	(6.81%)	(23.99%)	(1.33%)
Multi-Asset Opportunities	Share "Classic RH EUR"	EUR	-	-	(0.91%)
Multi-Asset Opportunities	Share "Classic RH SGD MD"	SGD	(9.19%)	(24.61%)	(0.25%)
Multi-Asset Opportunities	Share "I"	USD	(8.31%)	-	-
Multi-Asset Opportunities	Share "I RH EUR"	EUR	(9.33%)	(25.49%)	(0.12%)
Multi-Asset Opportunities	Share "Privilege RH EUR"	EUR	(9.37%)	(25.70%)	(0.23%)
Multi-Asset Opportunities	Share "X"	USD	(7.85%)	(7.85%)	-
Multi-Asset Thematic	Share "Classic"	EUR	-	(16.93%)	3.54%
Multi-Asset Thematic	Share "Classic MD"	EUR	-	(16.94%)	3.55%
Multi-Asset Thematic	Share "Classic RH AUD"	AUD	-	-	3.90%
Multi-Asset Thematic	Share "Classic RH AUD MD"	AUD	-	(16.35%)	3.92%
Multi-Asset Thematic	Share "Classic RH CAD MD - Distribution"	CAD	-	(15.37%)	5.23%
Multi-Asset Thematic	Share "Classic RH CNH MD"	CNH	-	-	3.34%
Multi-Asset Thematic	Share "Classic RH CZK"	CZK	-	(12.16%)	7.27%
Multi-Asset Thematic	Share "Classic RH HKD MD"	HKD	-	(15.16%)	5.32%

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Sub-fund	Categories	Currency	2021	2022	2023
Multi-Asset Thematic	Share “Classic RH SGD”	SGD	-	(15.22%)	4.30%
Multi-Asset Thematic	Share “Classic RH SGD MD”	SGD	-	(15.25%)	4.29%
Multi-Asset Thematic	Share “Classic RH USD”	USD	-	(14.89%)	6.23%
Multi-Asset Thematic	Share “Classic RH USD MD”	USD	-	(14.93%)	5.99%
Multi-Asset Thematic	Share “I”	EUR	-	(16.27%)	4.43%
Multi-Asset Thematic	Share “N”	EUR	-	(17.57%)	2.78%
Multi-Asset Thematic	Share “Privilege RH USD”	USD	-	-	6.83%
Multi-Asset Thematic	Share “Privilege RH USD MD”	USD	-	(14.28%)	6.83%
Nordic Small Cap	Share “Classic”	EUR	13.86%	(33.20%)	2.11%
Nordic Small Cap	Share “Classic H NOK”	NOK	14.90%	(29.01%)	3.56%
Nordic Small Cap	Share “Classic RH CZK”	CZK	-	-	5.46%
Nordic Small Cap	Share “I”	EUR	15.20%	(32.42%)	3.29%
Nordic Small Cap	Share “N”	EUR	13.02%	(33.70%)	1.35%
Nordic Small Cap	Share “Privilege”	EUR	15.01%	(32.53%)	3.13%
Nordic Small Cap	Carnegie Small CSX Return Nordic Index	EUR	31.18%	(28.09%)	3.13%
RMB Bond	Share “Classic”	USD	7.54%	(6.21%)	1.18%
RMB Bond	Share “Classic CNH MD”	CNH	-	-	4.12%
RMB Bond	Share “Classic H AUD MD”	AUD	-	-	1.66%
RMB Bond	Share “Classic H EUR”	EUR	-	(1.81%)	1.09%
RMB Bond	Share “Classic H EUR MD”	EUR	-	-	1.16%
RMB Bond	Share “Classic H HKD MD”	HKD	-	-	(1.66%)
RMB Bond	Share “Classic H SGD MD”	SGD	-	-	1.76%
RMB Bond	Share “Classic H USD MD”	USD	-	-	3.12%
RMB Bond	Share “Classic MD”	USD	-	-	1.10%
RMB Bond	Share “I”	USD	8.40%	(5.47%)	2.03%
RMB Bond	Share “I CNH”	CNH	-	2.77%	4.85%
RMB Bond	Share “I EUR”	EUR	-	0.72%	(1.48%)
RMB Bond	Share “I RH EUR”	EUR	-	-	(0.30%)
RMB Bond	Share “IH EUR”	EUR	-	(1.24%)	1.97%
RMB Bond	Share “NH EUR”	EUR	-	(2.53%)	0.68%
RMB Bond	Share “Privilege”	USD	-	(5.64%)	1.79%
RMB Bond	Share “Privilege RH EUR”	EUR	-	(7.91%)	(0.47%)
RMB Bond	Share “X”	USD	8.84%	(5.09%)	2.39%

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Information for investors in Switzerland (unaudited)

Sub-fund	Categories	Currency	2021	2022	2023
Russia Equity (NAV suspended)	Share "Classic"	EUR	20.31%	-	-
Russia Equity (NAV suspended)	Share "Classic RH ZAR MD"	ZAR	26.16%	-	-
Russia Equity (NAV suspended)	Share "Classic USD"	USD	10.84%	-	-
Russia Equity (NAV suspended)	Share "Classic USD MD"	USD	10.83%	-	-
Russia Equity (NAV suspended)	Share "I"	EUR	21.67%	-	-
Russia Equity (NAV suspended)	Share "N"	EUR	19.42%	-	-
Russia Equity (NAV suspended)	Share "Privilege"	EUR	21.52%	-	-
Russia Equity (NAV suspended)	Share "Privilege GBP"	GBP	12.89%	-	-
Russia Equity (NAV suspended)	Share "X"	EUR	22.59%	-	-
SMaRT Food	Share "Classic"	EUR	18.81%	(11.13%)	(5.37%)
SMaRT Food	Share "Classic H EUR"	EUR	13.91%	(13.99%)	(4.66%)
SMaRT Food	Share "Classic RH USD"	USD	19.60%	(9.32%)	(3.20%)
SMaRT Food	Share "Classic RH USD MD"	USD	19.51%	(9.31%)	(3.25%)
SMaRT Food	Share "Classic SGD"	SGD	-	(17.02%)	(3.68%)
SMaRT Food	Share "Classic USD"	USD	10.40%	(16.59%)	(2.06%)
SMaRT Food	Share "I"	EUR	20.21%	(10.09%)	(4.27%)
SMaRT Food	Share "K"	EUR	-	(10.29%)	(6.08%)
SMaRT Food	Share "N"	EUR	17.92%	(11.80%)	(6.07%)
SMaRT Food	Share "Privilege"	EUR	20.11%	(10.15%)	(4.33%)
SMaRT Food	Share "Privilege GBP"	GBP	-	(5.07%)	(6.56%)
SMaRT Food	Share "Privilege H EUR"	EUR	-	(13.08%)	(3.60%)
SMaRT Food	Share "Privilege H USD"	USD	15.96%	(10.37%)	(1.28%)
SMaRT Food	Share "U"	EUR	19.40%	(10.69%)	(4.90%)
SMaRT Food	Share "U RH CHF"	CHF	19.18%	(10.89%)	(6.89%)
SMaRT Food	Share "U RH GBP"	GBP	19.98%	(9.88%)	(3.60%)
SMaRT Food	Share "U RH USD"	USD	20.17%	(8.89%)	(2.84%)
SMaRT Food	Share "U11 H EUR"	EUR	-	(13.86%)	(4.58%)
SMaRT Food	Share "UP"	EUR	20.42%	(9.92%)	(4.09%)
SMaRT Food	Share "UP RH CHF"	CHF	20.14%	(10.14%)	(6.07%)
SMaRT Food	Share "UP RH GBP"	GBP	20.98%	(9.16%)	(2.81%)
SMaRT Food	Share "UP RH USD"	USD	21.16%	(8.26%)	(1.90%)
SMaRT Food	Share "X"	EUR	21.05%	(9.62%)	(3.77%)
Social Bond	Share "Classic"	EUR	-	(10.65%)	6.36%
Social Bond	Share "Classic H CHF"	CHF	-	-	4.08%
Social Bond	Share "Classic H USD"	USD	-	-	8.52%
Social Bond	Share "I"	EUR	-	(10.35%)	6.65%
Social Bond	Share "IH CHF"	CHF	-	-	4.40%
Social Bond	Share "N"	EUR	-	(11.04%)	5.90%
Social Bond	Share "Privilege"	EUR	-	(10.57%)	6.55%

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Information for investors in Switzerland (unaudited)

Sub-fund	Categories	Currency	2021	2022	2023
Social Bond	Share "Privilege H CHF"	CHF	-	-	4.36%
Social Bond	Share "Privilege H USD"	USD	-	-	8.73%
Social Bond	Share "X"	EUR	-	(10.18%)	6.84%
Sustainable Asia ex-Japan Equity	Share "Classic"	USD	(9.55%)	(22.54%)	(0.85%)
Sustainable Asia ex-Japan Equity	Share "Classic EUR"	EUR	(2.68%)	(17.46%)	(4.21%)
Sustainable Asia ex-Japan Equity	Share "Classic MD"	USD	(9.54%)	(22.53%)	(0.86%)
Sustainable Asia ex-Japan Equity	Share "Classic RH AUD"	AUD	(10.57%)	(24.55%)	(3.46%)
Sustainable Asia ex-Japan Equity	Share "Classic RH SGD"	SGD	(9.77%)	(23.23%)	(2.96%)
Sustainable Asia ex-Japan Equity	Share "I"	USD	(8.62%)	(21.75%)	0.14%
Sustainable Asia ex-Japan Equity	Share "I EUR"	EUR	(1.68%)	(16.62%)	(3.24%)
Sustainable Asia ex-Japan Equity	Share "N"	USD	(10.23%)	(23.12%)	(1.60%)
Sustainable Asia ex-Japan Equity	Share "N RH EUR"	EUR	(11.21%)	(25.34%)	(4.15%)
Sustainable Asia ex-Japan Equity	Share "Privilege"	USD	(8.73%)	(21.84%)	0.04%
Sustainable Asia ex-Japan Equity	Share "Privilege EUR"	EUR	(1.80%)	(16.71%)	(3.35%)
Sustainable Asia ex-Japan Equity	Share "Privilege Plus EUR"	EUR	-	-	(3.16%)
Sustainable Asia ex-Japan Equity	Share "X"	USD	(8.08%)	(21.16%)	-
Sustainable Asian Cities Bond	Share "Classic"	USD	(6.55%)	(15.63%)	4.51%
Sustainable Asian Cities Bond	Share "Classic EUR"	EUR	0.55%	(10.10%)	0.97%
Sustainable Asian Cities Bond	Share "Classic MD"	USD	(6.54%)	(15.63%)	4.51%
Sustainable Asian Cities Bond	Share "Classic RH AUD MD"	AUD	(6.71%)	(16.88%)	2.68%
Sustainable Asian Cities Bond	Share "Classic RH CNH MD"	CNH	-	-	1.63%
Sustainable Asian Cities Bond	Share "Classic RH EUR"	EUR	(7.38%)	(17.57%)	2.21%
Sustainable Asian Cities Bond	Share "Classic RH HKD MD"	HKD	-	-	3.41%
Sustainable Asian Cities Bond	Share "Classic RH SGD MD"	SGD	(6.50%)	(16.04%)	2.92%
Sustainable Asian Cities Bond	Share "I"	USD	(5.75%)	(15.00%)	5.23%
Sustainable Asian Cities Bond	Share "N"	USD	(7.02%)	(16.05%)	3.99%
Sustainable Asian Cities Bond	Share "Privilege"	USD	(5.98%)	(15.15%)	5.09%
Sustainable Asian Cities Bond	Share "X"	USD	-	-	5.66%
Sustainable Enhanced Bond 12M	Share "Classic"	EUR	(0.56%)	(3.09%)	4.24%
Sustainable Enhanced Bond 12M	Share "I"	EUR	(0.22%)	(2.77%)	4.52%
Sustainable Enhanced Bond 12M	Share "I Plus"	EUR	-	(2.68%)	4.60%
Sustainable Enhanced Bond 12M	Share "I Plus H USD"	USD	-	(0.73%)	6.73%
Sustainable Enhanced Bond 12M	Share "IH CHF"	CHF	-	(3.14%)	2.37%
Sustainable Enhanced Bond 12M	Share "Privilege"	EUR	(0.41%)	(2.95%)	4.43%
Sustainable Enhanced Bond 12M	Share "U3"	EUR	(0.29%)	(2.84%)	4.46%
Sustainable Enhanced Bond 12M	Share "X"	EUR	(0.12%)	(2.67%)	4.64%
Sustainable Euro Bond	Share "Classic"	EUR	(3.40%)	(17.45%)	6.75%

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Sub-fund	Categories	Currency	2021	2022	2023
Sustainable Euro Bond	Share "Classic H USD"	USD	-	(15.66%)	9.10%
Sustainable Euro Bond	Share "I"	EUR	(2.78%)	(16.93%)	7.44%
Sustainable Euro Bond	Share "IH GBP"	GBP	-	(16.06%)	8.91%
Sustainable Euro Bond	Share "IH USD"	USD	(2.01%)	(15.05%)	9.77%
Sustainable Euro Bond	Share "N"	EUR	(3.89%)	(17.86%)	6.22%
Sustainable Euro Bond	Share "Privilege"	EUR	(2.96%)	(17.08%)	7.24%
Sustainable Euro Bond	Share "Privilege H GBP"	GBP	-	(16.11%)	8.75%
Sustainable Euro Bond	Share "Privilege H USD"	USD	-	(15.32%)	9.56%
Sustainable Euro Bond	Share "X"	EUR	(2.49%)	(16.67%)	7.76%
Sustainable Euro Corporate Bond	Share "Classic"	EUR	(1.79%)	(14.36%)	7.40%
Sustainable Euro Corporate Bond	Share "Classic H CHF"	CHF	(2.04%)	(14.81%)	5.13%
Sustainable Euro Corporate Bond	Share "I"	EUR	(1.15%)	(13.80%)	8.07%
Sustainable Euro Corporate Bond	Share "N"	EUR	(2.29%)	(14.77%)	6.85%
Sustainable Euro Corporate Bond	Share "Privilege"	EUR	(1.22%)	(13.85%)	8.01%
Sustainable Euro Corporate Bond	Share "X"	EUR	(0.86%)	(13.55%)	8.40%
Sustainable Euro Multi-Factor Corporate Bond	Share "Classic"	EUR	(1.54%)	(13.91%)	7.67%
Sustainable Euro Multi-Factor Corporate Bond	Share "I"	EUR	(1.22%)	(13.65%)	8.00%
Sustainable Euro Multi-Factor Corporate Bond	Share "K"	EUR	-	(14.55%)	6.87%
Sustainable Euro Multi-Factor Corporate Bond	Share "N"	EUR	-	(13.95%)	7.63%
Sustainable Euro Multi-Factor Corporate Bond	Share "Privilege"	EUR	-	-	7.89%
Sustainable Euro Multi-Factor Corporate Bond	Share "Privilege H CZK"	CZK	-	(8.67%)	11.91%
Sustainable Euro Multi-Factor Corporate Bond	Share "X"	EUR	(1.09%)	(13.52%)	8.15%
Sustainable Euro Multi-Factor Equity	Share "Classic"	EUR	25.47%	(14.02%)	19.42%
Sustainable Euro Multi-Factor Equity	Share "I"	EUR	26.58%	(13.27%)	20.46%
Sustainable Euro Multi-Factor Equity	Share "X"	EUR	26.90%	(12.93%)	20.94%
Sustainable Europe Dividend	Share "Classic"	EUR	24.60%	(11.06%)	14.64%
Sustainable Europe Dividend	Share "Classic RH USD MD"	USD	25.57%	(8.90%)	17.25%
Sustainable Europe Dividend	Share "I"	EUR	25.86%	(10.15%)	15.81%
Sustainable Europe Dividend	Share "N"	EUR	23.66%	(11.72%)	13.79%
Sustainable Europe Dividend	Share "Privilege"	EUR	25.72%	(10.26%)	15.68%
Sustainable Europe Dividend	Share "X"	EUR	26.62%	(9.49%)	16.67%
Sustainable Europe Multi-Factor Equity	Share "Classic"	EUR	27.21%	(11.80%)	18.27%
Sustainable Europe Multi-Factor Equity	Share "I"	EUR	28.32%	(11.04%)	19.29%

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Sub-fund	Categories	Currency	2021	2022	2023
Sustainable Europe Multi-Factor Equity	Share “K”	EUR	-	(12.46%)	17.38%
Sustainable Europe Multi-Factor Equity	Share “N”	EUR	25.62%	(12.90%)	16.80%
Sustainable Europe Multi-Factor Equity	Share “Privilege”	EUR	28.04%	(11.23%)	19.04%
Sustainable Europe Multi-Factor Equity	Share “X”	EUR	28.65%	(10.70%)	19.77%
Sustainable Europe Value	Share “Classic”	EUR	26.23%	(8.08%)	13.95%
Sustainable Europe Value	Share “I”	EUR	27.53%	(7.15%)	15.11%
Sustainable Europe Value	Share “N”	EUR	25.29%	(8.76%)	13.10%
Sustainable Europe Value	Share “Privilege”	EUR	27.38%	(7.25%)	14.97%
Sustainable Europe Value	Share “X”	EUR	-	(6.46%)	15.97%
Sustainable Global Corporate Bond	Share “B MD”	USD	-	(15.66%)	7.61%
Sustainable Global Corporate Bond	Share “Classic”	USD	(1.67%)	(14.78%)	8.71%
Sustainable Global Corporate Bond	Share “Classic H CNH MD”	CNH	-	-	5.76%
Sustainable Global Corporate Bond	Share “Classic H EUR”	EUR	(2.54%)	(16.69%)	6.34%
Sustainable Global Corporate Bond	Share “Classic HKD”	HKD	-	-	9.08%
Sustainable Global Corporate Bond	Share “Classic HKD MD”	HKD	-	-	9.14%
Sustainable Global Corporate Bond	Share “Classic MD”	USD	-	(14.72%)	8.70%
Sustainable Global Corporate Bond	Share “I”	USD	(1.03%)	(14.24%)	9.41%
Sustainable Global Corporate Bond	Share “IH EUR”	EUR	(1.86%)	(16.19%)	7.00%
Sustainable Global Corporate Bond	Share “IH NOK”	NOK	(1.03%)	(15.16%)	7.43%
Sustainable Global Corporate Bond	Share “K EUR”	EUR	-	(9.88%)	4.26%
Sustainable Global Corporate Bond	Share “N”	USD	(2.16%)	(15.21%)	8.18%
Sustainable Global Corporate Bond	Share “NH EUR”	EUR	(3.07%)	(17.04%)	5.83%
Sustainable Global Corporate Bond	Share “Privilege”	USD	(1.23%)	(14.41%)	9.21%
Sustainable Global Corporate Bond	Share “Privilege EUR”	EUR	6.28%	(8.79%)	5.56%
Sustainable Global Corporate Bond	Share “Privilege H CHF”	CHF	-	(16.93%)	4.54%
Sustainable Global Corporate Bond	Share “Privilege H EUR”	EUR	(2.03%)	(16.22%)	6.78%
Sustainable Global Corporate Bond	Share “X”	USD	(16.46%)	(13.98%)	-
Sustainable Global Equity	Share “B”	USD	-	(24.18%)	18.68%
Sustainable Global Equity	Share “Classic”	USD	3.18%	(23.45%)	19.77%
Sustainable Global Equity	Share “Classic EUR”	EUR	11.01%	(18.43%)	15.71%
Sustainable Global Equity	Share “Classic RH NOK”	NOK	2.27%	(25.39%)	17.25%
Sustainable Global Equity	Share “I”	USD	4.24%	(22.68%)	20.98%
Sustainable Global Equity	Share “K EUR”	EUR	-	(19.04%)	14.85%
Sustainable Global Equity	Share “Life EUR”	EUR	12.48%	(17.37%)	17.22%
Sustainable Global Equity	Share “N”	USD	2.41%	(24.02%)	18.89%
Sustainable Global Equity	Share “Privilege”	USD	4.11%	(22.76%)	20.84%
Sustainable Global Equity	Share “X”	USD	4.87%	(22.10%)	-

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Sub-fund	Categories	Currency	2021	2022	2023
Sustainable Global Low Vol Equity	Share "B USD"	USD	-	(16.88%)	11.18%
Sustainable Global Low Vol Equity	Share "B USD MD"	USD	-	(16.92%)	11.25%
Sustainable Global Low Vol Equity	Share "Classic"	EUR	26.99%	(10.59%)	8.51%
Sustainable Global Low Vol Equity	Share "Classic CZK"	CZK	20.16%	(13.10%)	10.90%
Sustainable Global Low Vol Equity	Share "Classic H CZK"	CZK	20.53%	(10.13%)	14.52%
Sustainable Global Low Vol Equity	Share "Classic H EUR"	EUR	19.56%	(14.62%)	10.53%
Sustainable Global Low Vol Equity	Share "Classic H USD"	USD	-	-	13.29%
Sustainable Global Low Vol Equity	Share "Classic RH CNH MD"	CNH	-	-	7.91%
Sustainable Global Low Vol Equity	Share "Classic RH HKD"	HKD	-	-	9.70%
Sustainable Global Low Vol Equity	Share "Classic RH HKD MD"	HKD	-	-	9.67%
Sustainable Global Low Vol Equity	Share "Classic RH USD"	USD	-	-	10.85%
Sustainable Global Low Vol Equity	Share "Classic RH USD MD"	USD	-	-	10.81%
Sustainable Global Low Vol Equity	Share "Classic USD"	USD	18.03%	(16.09%)	12.30%
Sustainable Global Low Vol Equity	Share "Classic USD MD"	USD	18.02%	(16.09%)	12.31%
Sustainable Global Low Vol Equity	Share "I"	EUR	28.29%	(9.69%)	9.60%
Sustainable Global Low Vol Equity	Share "IH USD"	USD	-	-	14.44%
Sustainable Global Low Vol Equity	Share "K"	EUR	-	(11.27%)	7.69%
Sustainable Global Low Vol Equity	Share "N"	EUR	26.04%	(11.26%)	7.69%
Sustainable Global Low Vol Equity	Share "Privilege"	EUR	28.14%	(9.79%)	9.48%
Sustainable Global Low Vol Equity	Share "X"	EUR	29.07%	(9.02%)	10.42%
Sustainable Global Low Vol Equity	Share "X2"	EUR	-	(9.02%)	10.42%
Sustainable Global Multi-Factor Corporate Bond	Share "Classic"	USD	-	(14.66%)	8.51%
Sustainable Global Multi-Factor Corporate Bond	Share "I"	USD	-	(14.18%)	9.12%
Sustainable Global Multi-Factor Corporate Bond	Share "I Plus H EUR"	EUR	-	-	6.81%
Sustainable Global Multi-Factor Corporate Bond	Share "IH EUR"	EUR	-	(16.27%)	6.75%
Sustainable Global Multi-Factor Corporate Bond	Share "N"	USD	-	(14.98%)	8.14%
Sustainable Global Multi-Factor Corporate Bond	Share "Privilege"	USD	-	(14.26%)	9.05%
Sustainable Global Multi-Factor Corporate Bond	Bloomberg Barclays Global Aggregate Corporate	USD	-	(14.11%)	8.51%
Sustainable Global Multi-Factor Corporate Bond	Share "X"	USD	-	(14.17%)	9.32%
Sustainable Global Multi-Factor High Yield Bond	Share "Classic"	USD	-	-	12.12%

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Sub-fund	Categories	Currency	2021	2022	2023
Sustainable Global Multi-Factor High Yield Bond	Share "I"	USD	-	-	12.88%
Sustainable Global Multi-Factor High Yield Bond	Share "Privilege"	USD	-	-	12.62%
Sustainable Global Multi-Factor High Yield Bond	Share "X"	USD	-	-	13.28%
Sustainable Multi-Asset Balanced	Share "Classic"	EUR	9.89%	(15.75%)	8.02%
Sustainable Multi-Asset Balanced	Share "Classic MD"	EUR	-	-	8.02%
Sustainable Multi-Asset Balanced	Share "Classic RH AUD MD"	AUD	-	(15.08%)	8.11%
Sustainable Multi-Asset Balanced	Share "Classic RH CAD MD - Distribution"	CAD	-	(14.26%)	9.39%
Sustainable Multi-Asset Balanced	Share "Classic RH HKD MD"	HKD	-	(14.23%)	9.20%
Sustainable Multi-Asset Balanced	Share "Classic RH SGD"	SGD	-	(14.15%)	8.62%
Sustainable Multi-Asset Balanced	Share "Classic RH SGD MD"	SGD	-	(14.17%)	8.52%
Sustainable Multi-Asset Balanced	Share "Classic RH USD"	USD	10.59%	(13.85%)	10.42%
Sustainable Multi-Asset Balanced	Share "Classic RH USD MD"	USD	10.69%	(13.84%)	10.41%
Sustainable Multi-Asset Balanced	Share "Classic Solidarity BE"	EUR	9.90%	(15.75%)	8.02%
Sustainable Multi-Asset Balanced	Share "I"	EUR	11.01%	(14.93%)	9.07%
Sustainable Multi-Asset Balanced	Share "K"	EUR	-	(16.38%)	7.21%
Sustainable Multi-Asset Balanced	Share "N"	EUR	9.08%	(16.38%)	7.21%
Sustainable Multi-Asset Balanced	Share "Privilege"	EUR	10.77%	(15.11%)	8.83%
Sustainable Multi-Asset Flexible	Share "Classic"	EUR	-	-	2.43%
Sustainable Multi-Asset Flexible	Share "I"	EUR	-	-	2.80%
Sustainable Multi-Asset Flexible	Share "K"	EUR	-	-	1.65%
Sustainable Multi-Asset Flexible	Share "N"	EUR	-	-	1.82%
Sustainable Multi-Asset Flexible	Share "Privilege"	EUR	-	-	2.93%
Sustainable Multi-Asset Flexible	Share "X"	EUR	-	-	3.38%
Sustainable US Multi-Factor Equity	Share "Classic"	USD	31.54%	(14.87%)	16.36%
Sustainable US Multi-Factor Equity	Share "Classic EUR"	EUR	41.53%	41.53%	12.42%
Sustainable US Multi-Factor Equity	Share "Classic H EUR"	EUR	30.62%	30.62%	13.59%
Sustainable US Multi-Factor Equity	Share "I"	USD	32.69%	(14.14%)	17.37%
Sustainable US Multi-Factor Equity	Share "I EUR"	EUR	42.76%	42.76%	13.39%
Sustainable US Multi-Factor Equity	Share "I Plus"	USD	32.88%	(14.01%)	17.54%
Sustainable US Multi-Factor Equity	Share "K EUR"	EUR	-	42.04%	11.58%
Sustainable US Multi-Factor Equity	Share "N"	USD	30.55%	(15.51%)	15.50%
Sustainable US Multi-Factor Equity	Share "Privilege"	USD	32.39%	(14.32%)	17.11%
Sustainable US Multi-Factor Equity	Share "Privilege EUR"	EUR	42.46%	42.46%	13.15%

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Sub-fund	Categories	Currency	2021	2022	2023
Sustainable US Multi-Factor Equity	Share "Privilege H EUR"	EUR	31.54%	31.54%	14.24%
Sustainable US Multi-Factor Equity	Share "X"	USD	33.18%	(13.80%)	17.84%
Sustainable US Multi-Factor Equity	Share "X2 EUR"	EUR	-	-	13.85%
Sustainable US Value Multi-Factor Equity	Share "Classic"	USD	30.32%	(6.65%)	11.39%
Sustainable US Value Multi-Factor Equity	Share "Classic EUR"	EUR	40.22%	(0.54%)	7.62%
Sustainable US Value Multi-Factor Equity	Share "Classic H EUR"	EUR	29.32%	(9.08%)	8.62%
Sustainable US Value Multi-Factor Equity	Share "Classic HUF"	HUF	42.59%	8.14%	2.83%
Sustainable US Value Multi-Factor Equity	Share "Classic RH CZK"	CZK	-	-	12.58%
Sustainable US Value Multi-Factor Equity	Share "I"	USD	31.65%	(5.85%)	12.36%
Sustainable US Value Multi-Factor Equity	Share "IH EUR"	EUR	30.61%	(8.11%)	9.70%
Sustainable US Value Multi-Factor Equity	Share "N"	USD	29.35%	(7.34%)	10.57%
Sustainable US Value Multi-Factor Equity	Share "Privilege"	USD	31.47%	(6.04%)	12.12%
Sustainable US Value Multi-Factor Equity	Share "Privilege EUR"	EUR	-	-	8.31%
Sustainable US Value Multi-Factor Equity	Share "Privilege H EUR"	EUR	30.48%	(8.95%)	9.28%
Sustainable US Value Multi-Factor Equity	Share "X"	USD	-	(5.47%)	12.81%
Target Risk Balanced	Share "Classic"	EUR	5.06%	(16.77%)	4.88%
Target Risk Balanced	Share "Classic RH USD"	USD	5.89%	(14.87%)	7.35%
Target Risk Balanced	Share "Classic RH USD MD"	USD	5.91%	(14.82%)	7.38%
Target Risk Balanced	Share "I"	EUR	5.84%	(16.16%)	5.64%
Target Risk Balanced	Share "N"	EUR	4.27%	(17.40%)	4.10%
Target Risk Balanced	Share "Privilege"	EUR	5.74%	(16.23%)	5.56%
Target Risk Balanced	Share "X"	EUR	6.58%	(15.57%)	6.39%
Target Risk Balanced	Share "X RH BRL"	BRL	12.06%	(5.81%)	14.94%
Turkey Equity	Share "Classic"	EUR	(22.98%)	113.56%	9.40%
Turkey Equity	Share "Classic USD"	USD	(28.41%)	100.45%	13.24%
Turkey Equity	Share "I"	EUR	(22.11%)	115.94%	10.61%
Turkey Equity	Share "N"	EUR	(23.55%)	111.98%	8.58%
Turkey Equity	Share "Privilege"	EUR	(22.20%)	115.67%	10.49%
US Growth	Share "Classic"	USD	23.55%	(30.20%)	37.68%
US Growth	Share "Classic EUR"	EUR	32.93%	(25.62%)	33.01%

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Sub-fund	Categories	Currency	2021	2022	2023
US Growth	Share "Classic H CZK"	CZK	23.83%	(28.91%)	38.94%
US Growth	Share "Classic H EUR"	EUR	22.70%	(32.63%)	34.16%
US Growth	Share "I"	USD	24.82%	(29.48%)	39.07%
US Growth	Share "IH EUR"	EUR	-	(32.00%)	35.53%
US Growth	Share "N"	USD	22.63%	(30.71%)	36.65%
US Growth	Share "Privilege"	USD	24.67%	(29.56%)	38.91%
US Growth	Share "Privilege EUR"	EUR	34.14%	(24.95%)	34.20%
US Growth	Share "Privilege H EUR"	EUR	23.72%	(31.92%)	35.34%
US Growth	Russell 1000 Growth (RI)	USD	27.60%	(29.14%)	37.68%
US Growth	Share "X"	USD	25.57%	(28.96%)	40.11%
US High Yield Bond	Share "B MD"	USD	-	(11.95%)	10.18%
US High Yield Bond	Share "BH AUD MD"	AUD	-	(13.07%)	8.48%
US High Yield Bond	Share "Classic"	USD	2.85%	(10.97%)	11.49%
US High Yield Bond	Share "Classic H AUD MD"	AUD	2.53%	(12.26%)	9.55%
US High Yield Bond	Share "Classic H EUR"	EUR	2.00%	(12.99%)	9.13%
US High Yield Bond	Share "Classic MD"	USD	2.85%	(10.97%)	11.48%
US High Yield Bond	Share "I"	USD	3.75%	(10.23%)	12.43%
US High Yield Bond	Share "K EUR"	EUR	-	(5.85%)	6.91%
US High Yield Bond	Share "N"	USD	2.33%	(11.42%)	10.94%
US High Yield Bond	Share "Privilege"	USD	3.58%	(10.40%)	12.22%
US Mid Cap	Share "Classic"	USD	19.23%	(16.05%)	16.70%
US Mid Cap	Share "Classic EUR"	EUR	28.27%	(10.55%)	12.76%
US Mid Cap	Share "Classic H EUR"	EUR	18.19%	(18.82%)	13.78%
US Mid Cap	Share "Classic H SGD"	SGD	19.18%	(16.78%)	14.53%
US Mid Cap	Share "I"	USD	20.60%	(15.08%)	18.07%
US Mid Cap	Share "I EUR"	EUR	29.78%	(9.50%)	14.06%
US Mid Cap	Share "N"	USD	18.34%	(16.68%)	15.84%
US Mid Cap	Share "Privilege"	USD	20.42%	(15.21%)	17.88%
US Mid Cap	Share "Privilege H EUR"	EUR	19.29%	(17.93%)	14.91%
US Mid Cap	Russell MidCap	USD	22.58%	(17.32%)	17.88%
US Small Cap	Share "Classic"	USD	15.53%	(19.89%)	16.25%
US Small Cap	Share "Classic EUR"	EUR	24.30%	(14.64%)	12.31%
US Small Cap	Share "Classic H EUR"	EUR	14.44%	(22.57%)	13.17%
US Small Cap	Share "Classic H SGD"	SGD	15.56%	(20.64%)	13.96%
US Small Cap	Share "I"	USD	16.89%	(18.96%)	17.60%
US Small Cap	Share "I EUR"	EUR	-	-	8.09%
US Small Cap	Share "IH EUR"	EUR	15.81%	(21.67%)	14.73%
US Small Cap	Share "N"	USD	14.67%	(20.49%)	15.38%
US Small Cap	Share "Privilege"	USD	16.69%	(19.09%)	17.41%
US Small Cap	Share "Privilege EUR"	EUR	25.56%	(13.77%)	13.44%

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Sub-fund	Categories	Currency	2021	2022	2023
US Small Cap	Share "Privilege GBP"	GBP	17.77%	(8.90%)	10.82%
US Small Cap	Share "Privilege H EUR"	EUR	15.51%	(21.70%)	14.34%
US Small Cap	Russell 2000	USD	23.54%	(15.22%)	13.44%
US Small Cap	Share "X"	USD	17.72%	-	-
US Small Cap	Share "X2 EUR"	EUR	-	(12.93%)	14.59%
USD Money Market	Share "Classic"	USD	0.06%	1.76%	5.17%
USD Money Market	Share "I"	USD	0.07%	1.79%	5.38%
USD Money Market	Share "Privilege"	USD	0.06%	1.78%	5.33%
USD Short Duration Bond	Share "Classic"	USD	(1.76%)	(4.37%)	4.44%
USD Short Duration Bond	Share "Classic EUR"	EUR	5.70%	1.89%	0.91%
USD Short Duration Bond	Share "Classic H EUR"	EUR	(2.48%)	(6.31%)	2.36%
USD Short Duration Bond	Share "Classic MD"	USD	(1.76%)	(4.37%)	4.42%
USD Short Duration Bond	Share "I"	USD	(1.30%)	(3.95%)	4.93%
USD Short Duration Bond	Share "IH EUR"	EUR	(1.82%)	(5.92%)	2.77%
USD Short Duration Bond	Share "N"	USD	(2.10%)	(4.71%)	4.08%
USD Short Duration Bond	Share "Privilege"	USD	(1.47%)	(4.09%)	4.77%

The performance doesn't take into account any commissions and costs that may be levied when issuing or redeeming shares. Historical performance is not an indicator of current or future performance.

VIEWPOINT



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